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Authentic Fitness Corp.; Oct 20 (116)
AutoZone Inc.; Sep 29 (105), Dec 22 (113)
Avado Brands Inc.; Jun 16 (111), Sep 8 (98), Nov 17 (101)
Avalon Cable Holdings LLC; May 26 (107)
AVCO Financial Services Inc.; Jan 20 (133), Mar 17 (60)
Avemco Insurance Co.; Mar 3 (112), Aug 18 (132), Oct 20 (119), Nov 10 (150)
Aviation Sales Co.; Jun 2 (93)
Avis Rent A Car Inc.; Jun 23 (120), Jul 14 (93)
Avista Corp.; Sep 1 (86)
AVNET Inc.; Jul 7 (117), Oct 13 (114), Oct 27 (84)
Avon Energy Partners Holdings; Jun 2 (85), Aug 18 (80)
Avon Products Inc.; Nov 10 (99)
Avonmore Delaware L.P.; Jun 9 (83)
AWB Ltd.; May 5 (73), Oct 27 (84)
Axa Re Finance S.A.; May 12 (72)
AXA S.A.; Feb 10 (75), Dec 8 (72)
Axiohm Transaction Solutions Inc.; Sep 8 (98), Nov 17 (102)
Aztar Corp.; Feb 10 (118), May 5 (113)
Azurix Europe Ltd.; Aug 4 (91), Dec 8 (93)

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B&G Foods Inc.; Jan 20 (93), Feb 10 (118), Mar 10 (123)
B.A.T. Capital Corp.; Dec 1 (67)
B.B.V. Finance (DE) Inc.; Oct 27 (78)
B.B.V. International Finance Ltd.; Mar 17 (83)
B.F. Saul Real Estate Investment; Jul 7 (154)
BA Credit Card Corp. Ltd.; Jul 7 (76), Oct 27 (62)
BA Master Credit Card Trust; Jun 9 (154)
Baan Co. N.V.; Apr 21 (92)
BACOB Bank S.C.; Jun 9 (65)
Bahia (State of); Jan 20 (62), Jan 27 (56), Nov 17 (65), Nov 24 (65)
Bally Total Fitness Corp.; Nov 10 (100)
Banc One Funding Corp.; Apr 14 (149)
Banca Agricola Mantovana SpA; Sep 22 (70)
Banca Commerciale Italiana SpA; Mar 31 (74), Jun 2 (68), Jul 14 (68), Oct 13 (88)
Banca CRT SpA; Jan 6 (82), Aug 11 (97)
Banca d'Italia; Feb 3 (82)
Banca Fideuram; Jun 23 (100), Sep 22 (71)
Banca Intesa SPA; Jul 14 (68), Oct 13 (88)
Banca Monte dei Paschi di Siena SpA; Sep 22 (70)
Banca Nazionale del Lavoro SpA; Jan 20 (74)
Banca Popolare Asolo e Montebelluna SCRL; Aug 25 (72)
Banca Serfin S.A.; Jun 23 (104)
Banca Toscana SpA; Sep 22 (70)
Bancafe S.A.; Apr 21 (83), Jul 28 (75), Sep 1 (61)
bancApulia S.p.A.; Oct 20 (71)
BancInsure Inc.; Nov 3 (141)
Banco Bilbao Vizcaya S.A.; Mar 17 (83), Oct 27 (78)
Banco Bradesco S.A.; Sep 22 (63)
Banco Citibank S.A.; Nov 17 (61)
Banco Colpatria S.A.; Apr 21 (83)
Banco Comercial Portugues S.A.; Apr 21 (94), Jun 30 (92), Jul 28 (96)
Banco Comercial S.A.; Mar 24 (102), May 19 (115)
Banco de Bogota S.A.; Apr 21 (83)
Banco de Chile S.A.; Apr 14 (76)
Banco de Comercio Exterior de Colombia; Jun 23 (94), Sep 29 (74)
Banco de Crédito Local de Espana S.A.; Oct 27 (79)
Banco de Credito Local S.A.; Jan 6 (94),
Banco de Espana; Feb 3 (82)
Banco de Portugal; Feb 3 (82)
Banco di Napoli SpA; Sep 22 (71)
Banco do Nordeste do Brasil S.A.; Jan 20 (62), Nov 17 (62)
Banco Espanol de Credito S.A.; Jan 27 (73)
Banco Ganadero S.A.; Apr 21 (83)
Banco General S.A.; Dec 8 (85)
Banco Hipotecario S.A.; Jan 6 (61), Feb 24 (47), May 5 (73)
Banco Inbursa S.A.; Sep 22 (75), Dec 22 (88)
Banco Inversión S.A.; Dec 22 (96)
Banco Itau S.A.; Sep 22 (63)
Banco Latinoamericano de Exportaciones S.A.; Dec 22 (93)
Banco Mercantil del Norte S.A.; Jun 16 (81)
Banco Mercantil S.A.; Jun 9 (67)
Banco Nacional de Desenvolvimento e Social; Jan 20 (62)
Banco Nacional de Desenvolvimento Economico e Social; Nov 17 (62)
Banco Nacional de Mexico S.A.; Sep 22 (75), Nov 17 (91)
Banco Pinto & Sotto Mayor; Jun 16 (92), Jul 28 (96)
Banco Popular S.A.; Apr 21 (83)
Banco Portugues do Atlantico S.A.; Apr 21 (94), Jun 30 (92), Dec 1 (60)
Banco Quilmes S.A.; Mar 10 (63)
Banco Rio de la Plata S.A.; Jan 6 (62)
Banco Safra S.A.; Sep 22 (63)
Banco Santa Cruz S.A.; Jul 28 (70)
Banco Santander Central Hispano S.A.; Apr 28 (61), May 19 (103), Jun 16 (97), Nov 24 (92)
Banco Santander Mexicano S.A.; Sep 22 (75), Oct 13 (95)
Banco Santander Puerto Rico; Jun 2 (118)
Banco Santander S.A.; Jan 27 (73)
Banco Santiago; Apr 21 (82)
Banco Solidario S.A.; Jun 30 (66)
Banco Sud Americano; Apr 14 (77), Jul 28 (72), Aug 4 (68)
Banco Totta & Acores S.A.; Nov 24 (87)
Banco Wiese; Jun 16 (87)
Bancolombia S.A.; Apr 21 (83)
Bancomer S.A.; Sep 22 (75)
Bancosur; Jun 16 (88)
BancTec Inc.; Apr 14 (99), Jul 28 (99)
Bangko Sentral ng Pilipinas; Jan 13 (82)
Bangkok Bank Public Co. Ltd.; Feb 3 (86)
Bangor Hydro-Electric Co.; Mar 3 (77), Aug 25 (93)
Bank Bali (P.T.); Aug 18 (71)
Bank Bumiputra Malaysia Berhad; Feb 17 (82)
Bank Gospodarki Zywnosciowej S.A; Jan 6 (91)
Bank Handlowy w Warszawie S.A.; Jan 6 (91)
Bank Leumi le-Israel B.M.; Feb 24 (62)
Bank Muscat International (S.A.O.G.); Jun 2 (72)
Bank Negara Indonesia Persero Tbk (P.T.); Apr 7 (77), May 12 (77), Sep 22 (68)
Bank of Alexandria; Feb 10 (72)
Bank of Ayudhya Public Co. Ltd.; Jun 23 (114)
Bank of Baroda; Dec 8 (77)
Bank of China; Mar 10 (85), Jul 28 (74)
Bank of Commerce (M) Berhad; Feb 17 (82)
Bank of Communications; Mar 10 (85), Jul 28 (74)
Bank of Cyprus; Oct 13 (79)
Bank of Montreal; Jan 6 (69)
Bank of Nova Scotia; Jan 6 (70), Mar 17 (65)
Bank of Scotland; Dec 8 (94)
Bank of Taiwan; May 26 (103), Jul 7 (110)
Bank of the Philippine Islands; Nov 3 (92)
Bank of Western Australia Ltd.; May 26 (80), Oct 6 (89), Dec 8 (94)
Bank One Corp.; Sep 1 (102), Nov 17 (133)

Bank Pekao S.A.; May 5 (95), Aug 11 (97, 100)
Bank Przemyslowo-Handlowy S.A.; Jan 6 (91)
Bank Rozwoju Eksportu S.A.; Jan 6 (91)
Bank United Corp.; Mar 31 (125)
BankBoston Corp.; Mar 24 (135), Sep 15 (129), Oct 13 (149)
Bankers Standard Fire & Marine Co.; Jul 14 (120)
Bankers Standard Insurance Co.; Jan 20 (58)
Bankers Trust Australia Ltd.; Feb 17 (63), Feb 24 (48)
Bankers Trust New Zealand Ltd.; Jul 21 (90)
Bankers United Life Assurance Co.; Feb 24 (67), Jul 21 (142)
Bankinter S.A.; Apr 21 (95)
Banner Receivables Corp.; Feb 24 (106)
Banque Centrale du Luxembourg; Feb 3 (82)
Banque Centrale Populaire; Feb 3 (78)
Banque Commerciale du Maroc; Feb 3 (78)
Banque de France; Feb 3 (82)
Banque de Neuflize, Schlumberger, Mallet; Apr 14 (80), Nov 10 (78)
Banque Demachy; Apr 14 (80)
Banque Finama; Oct 20 (66)
Banque Internationale a Luxembourg S.A.; Apr 21 (89), May 26 (95)
Banque Kolb S.A.; Sep 8 (75)
Banque Marocaine du Commerce Exterieur; Feb 3 (78)
Banque Misr; Feb 10 (72)
Banque Nationale de Belgique; Feb 3 (82)
Banque Nationale de Paris; Mar 17 (73)
Banque Nationale de Paris; Oct 13 (80)
Banque Petrofigaz; Aug 4 (71)
Banque PSA Finance; Mar 17 (75)
Banque Rhones Alpes S.A.; Sep 8 (75)
Banque Sofinco; Jan 27 (67), Jul 14 (63)
Banque Tarneaud S.A.; Sep 8 (75)
Banque Worms; Jun 23 (95)
Bar Technologies Inc.; Apr 21 (127)
Barak I.T.C.; Jul 28 (84), Nov 17 (84)
Barrett Resources Corp.; Dec 15 (104)
Bass PLC; Jun 30 (95), Sep 1 (77)
Baton Rouge Water Works Co. (The); Nov 24 (107)
Bauang Private Power Corp.; Jan 13 (82)
Bausch & Lomb Inc.; Dec 8 (105)
Bavaria (State of); May 19 (94)
Bavaria Universal Funding Corp.; Nov 10 (155)
Baxter International Inc.; Jul 21 (100)
Bay State Gas Co.; Jun 16 (129)
Bay View Bank, San Mateo; Aug 4 (140)
Bay View Bank; Dec 15 (105)
Bay View Capital Corp.; Mar 24 (136)
Bayan Telecommunications Inc.; Jul 21 (93)
Bayard Drilling Technologies Inc.; Apr 14 (100), Jun 9 (114), Jul 14 (96), Aug 11 (117)
Bayerische Hypo- und Vereinsbank AG; Jul 21 (82), Nov 3 (79)
Bayerische Ruckversicherung AG; Feb 10 (99)
Bayonne Venture; Apr 14 (146)
BB&T Prime Money Market Fund (The); Jul 7 (155)
BCE Inc.; Mar 31 (93)
BCI Funding Corp.; Jul 14 (68), Oct 13 (88)
BCP Capital Finance Ltd.; Dec 1 (60)
BE Aerospace Inc.; Dec 8 (106)
Beal Financial Corp; Sep 15 (129)
Bear Stearns Commercial Mortgage Securities I; Oct 27 (122)
Bear Stearns Commercial Mortgage Securities Inc.; Oct 6 (143), Nov 17 (146)
Bear Stearns Cos. Inc.; Apr 28 (99)
Beaulieu of America Inc.; Jul 28 (100)
Becton Dickinson & Co.; Aug 18 (89), Sep 29 (106)
Bed Bath & Beyond Inc.; Apr 21 (104)
Beethoven Funding Corp.; Oct 6 (144)
Belco Oil & Gas Corp.; May 5 (114)
Belden & Blake Corp.; Feb 24 (82), May 5 (114), Jun 2 (94)
Belgacom S.A.; Sep 8 (67)
Belgium (Kingdom of); Feb 10 (69)
Bell Atlantic Corp; Jan 13 (92), Apr 14 (114), Sep 29 (107), Oct 20 (98)
Bell Canada International Inc.; Sep 22 (64), Oct 6 (67)
Bell Canada; Mar 31 (93), Jun 2 (57), Aug 11 (71)
Bell Mobility Cellular Inc.; Aug 11 (72)
BellSouth Capital Funding Corp.; Aug 4 (96)
BellSouth Corp.; Apr 28 (70), Dec 22 (113)
Benchmark Electronics Inc.; Aug 11 (117), Aug 25 (93), Nov 3 (104)
Bendigo Bank Ltd.; Mar 10 (63)
Benedek Broadcasting Corp.; Jul 7 (117)
Beneficial Bank PLC; Mar 17 (149)
Benton Oil & Gas Co.; Mar 3 (78), Nov 24 (107)
Bergen Brunswig Corp.; Jan 20 (93), May 5 (115), Jul 7 (119)
Bergen Hull Club (Bergen Skibsassuranseforening); Jun 23 (110)
Berkley (W.R.) Corp. Group; Feb 3 (117), Mar 17 (154), May 19 (162)
Berkley Insurance Co. of the Carolinas; Feb 3 (117)
Berkley Regional Insurance Co.; Feb 3 (117)
Berkshire Hathaway Inc.; Feb 17 (129)
Berlin-Hannoversche Hypothekenbank AG; Jul 7 (96)
Bermuda; Feb 10 (70)
Berry Plastics Corp.; Jul 7 (119)
Bethlehem Steel Corp.; Apr 28 (71)
Better Minerals & Aggregates Co.; Sep 29 (108)
Beverly Enterprises Inc.; Aug 4 (97), Dec 15 (106)
Bex America Finance Inc.; Oct 27 (78)
BG Bank A/S; Aug 25 (67)
BG Energy Holdings Ltd.; Dec 22 (104)
BG PLC; Jun 23 (115), Oct 13 (109)
BG Transco Holdings PLC; Dec 22 (104)
BGF Industries Inc.; Jan 13 (93), Dec 1 (72)
BHC Co.; Apr 28 (69), Jun 9 (113), Jul 7 (114), Aug 4 (91)
BHF-Bank AG; Aug 25 (68), Sep 15 (75)
BHP Finance Ltd.; Nov 3 (64)
BHP Marine & General Insurances Pty. Ltd.; Feb 3 (52)
BICC PLC; Mar 24 (96), Sep 22 (84)
BIG Bank GDANSKI S.A. Group; Jan 6 (91)
Big Flower Holdings Inc.; Jul 7 (120), Nov 24 (108), Dec 22 (114)
Big V Supermarkets Inc.; Apr 7 (97)
Bio-Rad Laboratories Inc.; Sep 15 (95), Sep 29 (109)
Biovail Corp. International; Aug 4 (65)
Birka Energi AB; Oct 13 (107)
Bituminous Casualty Corp.; Nov 3 (144)
Black & Decker Corp.; Apr 28 (72), May 5 (116)
Blount Inc.; Aug 11 (118)
Blount International Inc.; Apr 14 (101), Apr 28 (73)
Blue Bird Body Co.; Sep 8 (99), Nov 24 (109)
Blue Circle Industries PLC; Jun 9 (99), Aug 11 (107)
Blue Cross & Blue Shield of Michigan; Apr 7 (138)
Blue Cross & Blue Shield of Mississippi; Nov 24 (143)
Blue Cross & Blue Shield of Nebraska; Sep 1 (108
Blue Cross & Blue Shield of Rhode Island; Jun 23 (169)
Blue Cross & Blue Shield of Texas Inc.; Mar 31 (129)
Blue Ridge Asset Funding Corp.; Apr 14 (149)
Blue Shield of California; Jan 13 (118)
Bluebird Funding B.V.; Nov 17 (93)
Blyth Industries Inc.; Jun 9 (114), Sep 29 (112)
BMW AG; Sep 15 (76)
BMW Vehicle Owner Trust 1999-A; Oct 6 (144)
BNL U.S. Corp.; Jan 20 (74)
BNP InstiCash M EUR; Jan 27 (71)
BNP Lease S.A.; Mar 17 (73), Oct 13 (80)
BOC Group PLC (The); Jul 14 (66), Aug 18 (84)
Boeing Capital Corp.; Oct 13 (147), Dec 1 (73)
Bogota Capital District de Santa Fe; Jun 23 (95), Aug 11 (82)
Boise Cascade Corp.; Apr 7 (98), Aug 4 (97)
Bombardier Capital Inc.; Jan 27 (118), Nov 10 (144)
Bombardier Inc.; Jan 27 (57), Feb 24 (50)
Bonlac Foods Ltd.; Nov 24 (61)
Booth Creek Ski Holdings Inc.; Sep 1 (86
Boots Co. PLC; Oct 13 (109)
Boral Ltd.; Mar 24 (55), May 12 (65), Jun 2 (55)
Boral Ltd.; Sep 15 (67), Oct 27 (57)
Borden Chemicals & Plastics Operating L.P.; Jan 6 (110), Jan 13 (94)
Borealis Infrastructure Trust; Jun 9 (68), Jul 7 (66)
Borg-Warner Automotive Inc.; Jan 6 (111), Aug 11 (119), Sep 22 (88)
Borg-Warner Security Corp.; Jun 9 (115)
Bosporus Funding Corp.; Mar 24 (80)
Boston Edison Co.; Sep 29 (113)
Boston Gas Co.; Jul 28 (101), Nov 10 (110)
Boston Old Colony Insurance Co.; Jun 16 (154)
Boston Scientific Corp.; Mar 3 (78)
Boyd Gaming Corp.; Jul 7 (120)
BP Amoco PLC; Jan 13 (89), Apr 7 (99), Aug 25 (84)
BPC Holding Corp.; Jul 7 (119)
BPI-SGPS S.A.; May 5 (96)
Bradley Real Estate Inc.; Aug 4 (98)
BRAVO Trust Series 1997-1; Aug 25 (131)
Brazil (Federative Republic of); Jan 20 (62), May 5 (77), Nov 17 (62)
Brazos Sportswear Inc.; Jan 13 (94)
BRE Properties Inc.; Feb 3 (88)
Breed Technologies Inc.; Feb 17 (94), Mar 3 (79), Apr 14 (101), May 26 (108), Jun 30 (111), Jul 7 (121)
Breed Technologies Inc.; Sep 29 (114)
Breeds Hill Capital Co. LLC; Aug 18 (136)
Bresnan Communications Group LLC; Jan 20 (94)
Bridgestone Corp.; Oct 6 (78)
Brightpoint Inc.; May 12 (105)
Brill Media Co. LLC; Jun 23 (121)
British Aerospace PLC; Jan 27 (77), Feb 24 (77), Dec 8 (95)
British Airways PLC; Feb 17 (85), Mar 31 (89)
British American Tobacco PLC; Jan 20 (80), Apr 21 (97), Jun 16 (104), Aug 11 (108), Dec 1 (67)
British Columbia (Province of); Feb 3 (57), Apr 28 (48), Jul 7 (69)

British Energy PLC; Jan 27 (78), Jun 30 (95), Dec 1 (68)
British Petroleum Co. PLC, Jan 6 (102)
British Sky Broadcasting Group PLC; Apr 21 (98), May 26 (104), Oct 27 (79), Dec 15 (94)
British Steel PLC, May 19 (104), Jun 16 (105)
British Telecommunications PLC; Jun 2 (80)
Broken Hill Proprietary Co. Ltd.; Feb 3 (52), Jun 30 (60), Oct 13 (70), Nov 3 (64)
Brooklyn Union Gas Co.; Nov 10 (110)
Broomleigh Housing Association; Dec 15 (95)
Brown Shoe Co Inc.; Nov 17 (102)
Browning-Ferris Industries Inc.; Jan 6 (111), Mar 3 (79), Mar 17 (98), May 5 (108), Jul 7 (115), Aug 4 (93)
Brunner Mond Group PLC; Feb 10 (100), Feb 17 (86), Dec 8 (96)
BSL Holdings Inc., Jan 6 (113)
BSN société par actions simplifiée; Jul 21 (78)
BT Securities Ltd., Feb 17 (63)
BTI Capital Trust; Feb 17 (94), Mar 3 (79), May 26 (108)
Buckeye Partners L.P.; Jul 28 (101)
Buckeye Technologies Inc.; Jul 28 (102)
Buckeye Union Insurance Co. (The); Jun 16 (154)
Budget Group Inc , Mar 10 (124), Apr 7 (100)
Buenos Aires (Province of); Jan 6 (62), Apr 21 (69), Jun 30 (58), Jul 28 (65)
Bufete Industrial S.A.; Jun 9 (88), Jul 21 (89)
Bunrmann N V., Oct 13 (99)
Building Materials Holding Corp , Aug 4 (99)
Building One Services Corp.; Apr 21 (105), Nov 10 (107), Dec 15 (112)
Bulong Operations Pty. Ltd.; Sep 22 (59), Nov 10 (67), Dec 8 (63)
Bunge Trade Ltd.; May 12 (68)
Burke Industries Inc.; Aug 25 (95), Dec 8 (106)
Burlington Industries Inc.; Feb 3 (89), Feb 17 (95), Sep 15 (96)
Burlington Northern Santa Fe Corp., Jan 6 (114), Jan 27 (90)
Burlington Resources Inc.; Aug 25 (96)
Burmah Castrol PLC, Mar 10 (112)
Burns Philp & Co. Ltd.; Jun 16 (68), Jul 7 (59)
Butterfield Money Market Fund Limited - Euro Class; Feb 17 (66)
Butterfield U.S. Dollar Bond Fund Ltd., Jun 30 (65)

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C&H Sugar Co. Inc.; Feb 3 (89)
C R Bard Inc., Sep 15 (96)
CA FM Lease Trust; Jun 9 (158)
Cable & Wireless Optus Finance Proprietary Ltd , Dec 8 (64)
Cable & Wireless Optus Ltd.; Jul 7 (60)
Cable & Wireless PLC; Aug 11 (108)
CableVisión S A., Jan 6 (63), Mar 3 (45), Jul 28 (65), Nov 3 (63)
Cablevision Systems Corp ; Jul 21 (106), Oct 6 (98)
Cabot Industrial Properties L.P.; May 12 (106)
Cabot Industrial Trust, Mar 17 (101), Jul 28 (103)
Cadmus Communications Corp.; May 26 (108)
Cadre Master-Feeder Funds; May 12 (153)
Caisse Centrale des Assurances Mutuelles Agricoles (Groupama), Jun 23 (96)
Caisse Centrale des Banques Populaires; Aug 4 (72)
Caisse Centrale des Caisses d'Epargne et de Prevoyance; Jan 6 (77), Jul 21 (79)
Caisse Centrale du Credit Immobilier de France; Jun 23 (97)
Caisse d'Amortissement de la Dette Sociale; Mar 24 (71)
Caisse Nationale des Caisses d'Epargne et de Prevoyance; Oct 6 (75)
Caithness Coso Funding Corp.; May 19 (157)
Caja de Ahorros y Pensiones de Barcelona; Sep 29 (91)
Caja de Valores S.A.; Aug 4 (61)
Calamerica Life Insurance Co.; Jan 13 (120)
CalEnergy Capital Trust II; Nov 3 (140)
CalEnergy Co. Inc.; Mar 17 (150)
Calfarm Insurance Co.; Mar 3 (116)
Caliber System Inc.; Oct 6 (107)
California Steel Industries Inc.; Mar 31 (99)
Call-Net Enterprises Inc.; May 5 (78), May 19 (80), Jul 28 (71), Oct 27 (61), Nov 10 (70)
Calpine Corp.; Mar 17 (151), Sep 8 (136), Oct 27 (112)
Calvert First Government Money Market Fund - Institutional Shares; Jan 13 (117)
Cambridge Electric Light Co.; Sep 29 (113)
Cambridge Industries Inc.; Feb 17 (98), Jun 2 (94), Sep 1 (87), Dec 1 (73)
Camden Venture; Apr 14 (147)
Campbell Soup Co.; Jul 7 (122), Oct 27 (86)
Camuzzi Argentina S.A.; Jan 6 (64), Jul 28 (65)
Camuzzi Gas Pampeana S.A.; Jul 28 (65)
Camuzzi Gazometri SpA; Jun 30 (85)
Canadian Airlines Corp.; Sep 1 (59), Oct 27 (60), Dec 1 (51), Dec 15 (66)
Canadian Imperial Bank of Commerce; Jan 6 (71)
Canadian National Railway Co.; Apr 7 (65), Jun 16 (71)
Canadian Occidental Petroleum Ltd.; Feb 3 (58)
Canadian Pacific Railway Co. Ltd.; Oct 6 (70)
Canadian Satellite Communications Inc.; Dec 22 (77)
Canandaigua Brands Inc.; Mar 3 (80), May 5 (119), Jul 28 (107), Sep 15 (97)
Cap Gemini S.A.; Mar 17 (74), Mar 24 (72), Apr 21 (85), Jun 23 (97)
Capex S.A.; Jul 28 (65)
Capital District Santa Fe de Bogota; Sep 29 (78)
Capital Insurance Berhad; Jun 2 (69)
Capital Markets Assurance Corp.; Jan 20 (138)
Capital Pacific Holdings Inc.; May 19 (125)
Capital Re Corp.; May 5 (159), Jun 2 (122)
Capital USA Funding II L.P.; Apr 21 (150)
Capitol Records Inc.; Aug 25 (88), Sep 8 (85)
CapMac Assurance S.A.; Jan 20 (138)
Capral Aluminium Ltd.; Nov 24 (62)
CapRock Communications Corp.; Apr 7 (101), May 19 (125)
Capstar Broadcasting Partners Inc.; Jan 27 (95), Mar 24 (106), Aug 11 (119), Oct 13 (120)
Capstar Communications Inc.; Nov 10 (101)
Caraustar Industries Inc.; Mar 17 (102), Jun 9 (116)
Carborundum Co.; Jan 6 (102), Aug 25 (84)
Card Loan Investment Opportunities Corp.; Mar 10 (96)
Cardinal Health Inc.; Feb 10 (111)
Caremark Rx Capital Trust I; Oct 6 (99)
CareMatrix Corp.; Oct 20 (89)
Cargill Inc.; Jan 13 (95), Apr 14 (102)
CARIPLO-Cassa di Risparmio delle Provincie Lombarde SpA; Jul 14 (68), Oct 13 (88)
Cariverona Banca SpA; Jan 6 (82), Aug 11 (97)
Carlisle Cos. Inc.; Aug 11 (120), Oct 20 (90)
Carlton Communications PLC; Dec 8 (96)
Carmike Cinemas Inc.; Jan 27 (93)
CarnaudMetalbox Finance; Apr 14 (102), Nov 17 (105)
Carnival Corp.; Dec 8 (107)
Carolina Casualty Insurance Co.; Mar 17 (154), May 19 (162)
Carolina First Bank; Mar 10 (150)
Carolina Power & Light Co.; Jan 20 (95), Sep 1 (88), Sep 8 (99)
Carolina Telephone & Telegraph Co.; May 5 (150), Aug 11 (154), Oct 13 (132), Nov 17 (126)
Carpenter Technology Corp.; Apr 21 (105)
Carrefour S.A.; Mar 10 (88)
Carrefour S.A.; Sep 8 (74), Oct 13 (81)
Carr-Gottstein Foods Co.; May 5 (143)
Carrier1 International SA; Feb 3 (84)
Carson Inc.; Feb 10 (119), Sep 1 (89)
Carter Holt Harvey Ltd.; Sep 15 (86)
Case Corp.; May 26 (109), Jun 23 (101), Aug 11 (121)
Case Equipment Receivables Trust 1999-B; Sep 8 (140)
Casino S.A.; May 19 (93), Jun 9 (77), Aug 18 (68), Oct 20 (67)
Cassa di Risparmio di Padova e Rovigo SpA; Jun 9 (84)
Catalyst Healthcare (Worcester) PLC; Apr 7 (94)
Caterpillar Inc.; Oct 13 (115)
Cathay International Ltd.; Jan 27 (69), Feb 10 (82), Mar 3 (54), Apr 14 (81), Apr 21 (86), May 26 (90)
CB Richard Ellis Services Inc.; Aug 18 (126)
CBRL Group Inc.; Apr 21 (106)
CBS Corp.; Apr 7 (101), Jun 9 (117)
CC VI Operating Co. LLC; Sep 15 (101)
CCC Putable Asset Trust 1996-1; Aug 18 (127)
CCPC Holding Co. Inc.; Aug 11 (121), Oct 13 (118)
CD Radio Inc.; May 26 (110), Sep 8 (100)
CD Radio Inc.; Sep 29 (114)
CDC Marchés; Oct 6 (76)
CE Casecnan Water and Energy Co. Inc.; Jan 13 (82), Mar 31 (84), Dec 22 (93)
CE Electric UK Funding; Mar 17 (150), Jun 2 (85), Aug 18 (80)
CE Generation LLC; Mar 3 (109)
CE Indonesia Funding Corp.; Jun 9 (81)
Ceara (State of); Jan 20 (62), Jan 27 (56), Nov 17 (65), Nov 24 (66)
Cedelbank S.A.; May 26 (96)
CEI Citicorp Holdings S.A.; Dec 15 (59)
Celanese AG; Sep 8 (101), Nov 17 (103)
Celanese Americas Corp.; Sep 8 (102), Nov 3 (106)
Cellco Finance N.V.; Jan 27 (75), Dec 22 (101)
Cellular Communications International Inc.; Jan 6 (115)
Celulosa Arauco y Constitucion S.A.; Jan 27 (59), Dec 15 (67)
Cemex S.A. de C.V.; Jun 16 (82), Oct 6 (81)
Cenargo International PLC; May 19 (105), Jul 14 (88), Sep 1 (77)
CENCO Refining Co.; Jun 16 (112)
Cendant Corp.; Jun 2 (95), Dec 15 (109)
Cendant Mortgage Corp.; May 19 (163)
Centaur Funding Corp.; May 19 (90)
Centaur Mining & Exploration Ltd.; Mar 10 (64), Jul 14 (56)
Centel Corp.; May 5 (150), Oct 13 (132), Nov 17 (126)
Centennial Cellular Corp.; Nov 3 (105)
Centennial Insurance Co.; Mar 17 (153)
CenterPoint Properties Trust; Jan 27 (94)
Centocor Inc.; Jul 7 (122), Jul 21 (101), Jul 28 (120), Oct 20 (90)

Centragas-Transportadora De Gas De La Region Central; Jun 23 (95), Sep 29 (78)
Central Bank of Ireland; Feb 3 (82)
Central European Media Enterprises Ltd.; Jan 27 (55), Feb 10 (71), Apr 7 (63), Aug 11 (63)
Central European Media Enterprises Ltd.; Sep 22 (62)
Central Illinois Light Co.; Oct 13 (119)
Central Japan Railway Co.; Aug 25 (74)
Central Leasing Asset Backed Trust Certificate Series 1; Mar 24 (81)
Central Maine Power Co.; Mar 24 (105), Apr 14 (103), Jul 7 (126)
Central Parking Corp.; Feb 24 (83)
Central Puerto S.A.; Jun 30 (59)
Central Telephone Co.; May 5 (150), Aug 11 (154), Oct 13 (132), Nov 17 (126)
Central Tractor Farm & Country Inc.; Apr 7 (102), May 12 (107)
Central Vermont Public Service Corp.; Feb 10 (120), Jul 21 (103)
Centre Insurance International Co.; Sep 29 (85)
Centre Solutions (Bermuda) Ltd.; Aug 18 (61)
Centrica PLC; Mar 10 (112), Jul 14 (90), Oct 6 (87)
Centura Banks Inc.; Mar 3 (109)
Centurion Insurance Co.; Feb 24 (103)
Century Communications Corp.; Mar 17 (97)
Century Indemnity Co.; Jul 14 (120)
CenturyTel Inc.; Jul 7 (123)
Cera Finance North America Inc.; Jun 9 (74)
Cerestar USA Inc.; Sep 29 (82), Nov 3 (73), Nov 17 (74)
Ceridian Corp.; Apr 28 (73), May 12 (108), Jun 16 (113)
Ceska Sporitelna A.S.; Oct 13 (72)
Ceskoslovenska Obchodni Banka A.S.; Jun 9 (74), Jul 7 (62)
Ceval Alimentos S.A.; Jan 20 (64), Apr 7 (64), Nov 17 (64)
Ceval Export Securitization I Ltd.; Dec 8 (68)
CEX Holdings Inc.; Mar 31 (102), Jul 21 (106)
CFM Property Fund; May 26 (76), Jul 14 (57)
CGU Life Assurance Ltd.; Nov 24 (100)
Chancellor Media Corp. of Los Angeles; Oct 13 (120), Nov 10 (101)
Chancellor Media Corp.; Jan 27 (95), Mar 24 (106)
Chandler USA Inc.; Mar 17 (155)
Charles River Laboratories Inc.; Sep 22 (89), Oct 6 (100)
Charming Shoppes Inc.; Jun 16 (113)
Charter Communications Holdings Capital Corp.; Jul 7 (124)
Charter Communications Holdings LLC/Charter Communications Holdings Capital Corp.; Jun 2 (101)
Charter Communications Holdings LLC; Mar 17 (103), May 26 (107), Sep 15 (101)
Charter Communications Southeast Holdings L.P.; Feb 10 (132)
Charter One Financial Inc.; Oct 13 (147)
Chartwell Re Corp.; Dec 22 (153)
Chartwell Reinsurance Co.; Jun 30 (145)
Chase Credit Card Master Trust; Mar 10 (153)
Chase Credit Card Owner Trust 1999-3; Oct 6 (145)
Chase Manhattan Auto Grantor Trust; Sep 15 (133)
Chase Manhattan Corp. (The); Oct 27 (109)
CHC Helicopter Corp.; Jan 27 (58)
Cherokee Insurance Co.; Aug 4 (144)
Chesapeake & Ohio Railway Co.; Aug 4 (105)
Chesapeake Bay Property and Casualty Insurance Co.; Feb 3 (117), Mar 17 (154), May 19 (162)
Chesapeake Corp.; Jan 27 (95), Feb 24 (84), Nov 24 (109), Dec 1 (74), Dec 22 (115)
Chesapeake Energy Corp.; Nov 10 (102)
Cheung Kong (Holdings) Ltd.; Nov 24 (72)
Chevron Corp.; Jun 30 (111), Oct 6 (102)
Chevy Chase Bank FSB; Jul 7 (154)
Chicago Title & Trust Insurance Co. Group; Feb 10 (161), Aug 18 (131)
Chicago Title Corp.; Jul 21 (144)
Chile (Republic of); Apr 14 (78)
Chilectra S.A.; Jan 6 (76), May 19 (91), Sep 1 (72)
Chiles Offshore LLC; Sep 1 (89)
China (People's Republic of); Jul 28 (73)
China Construction Bank; Mar 10 (85), Jul 28 (74)
China Development Bank; May 12 (70), Jul 28 (73)
China International Trust & Investment Corp.; Mar 10 (85), Jul 28 (74)
China Overseas Land & Investment Ltd.; Jan 6 (80)
China Telecom (Hong Kong) Ltd.; Oct 13 (87)
Chinatrust Commercial Bank; Feb 3 (85)
ChipPAC Inc.; Jul 21 (104), Aug 11 (122)
Chiquita Brands International Inc.; Apr 7 (103), May 26 (111), Jun 23 (122)
Christchurch International Airport Ltd.; Sep 15 (87)
Christiania Bank og Kreditkasse; Sep 29 (92)
CHS Electronics Inc.; Sep 1 (90), Nov 17 (104)
Chubb Corp.; Feb 17 (127)
Chubu Electric Power Co. Inc.; Dec 8 (81)
Chugoku Electric Power Co. Inc.; Dec 8 (81)
Chuo Trust & Banking Co. Ltd.; May 5 (87)
Ciba Specialty Chemicals Holding Inc.; Mar 17 (90), Dec 22 (101)
CIC Insurance Ltd.; Feb 3 (53)
Cigna Corp.; Jan 20 (58)
CIGNA Employers Insurance Co.; Jul 14 (120)
CIGNA Insurance Co. of Europe S.A.-N.V.; Jan 13 (60)
Cimpor Cimentos de Portugal, S.G.P.S. S.A.; May 19 (100), May 26 (99)
Cimpor Cimentos de Portugal, S.G.P.S. S.A.; Sep 15 (87), Sep 29 (90)
Cincinnati Bell Inc.; Aug 4 (100), Dec 1 (74)
Cincinnati Gas & Electric Co.; Aug 18 (89), Sep 29 (115)
Cinergy Corp.; Aug 18 (89), Sep 29 (115)
Circle Maihama Ltd.; May 26 (84)
CISF-Banco de Investimento S.A.; Apr 21 (94), Jun 30 (92), Dec 1 (60)
CIT Group Inc. (The); Jan 6 (141), Mar 17 (148), Aug 11 (74), Nov 24 (140)
Citation Corp.; Jul 7 (124), Sep 29 (116)
CITGO Petroleum Corp.; Sep 15 (116)
Citicorp Life Insurance Ltd.; Dec 15 (60)
Citigroup Inc.; Jul 28 (142)
Citipower Trust (The); Jul 7 (60)
Cititrust & Banking Corp.; Jun 16 (79)
Citizens Banking Corp.; Sep 29 (150)
Citizens Utilities Co.; Jun 9 (118), Jun 23 (123), Aug 25 (97)
Citra Marga Nusaphala Persada (P.T.); Apr 7 (80)
City Aviation Finance Ltd.; Nov 10 (90)
Cityscape Home Loan Owner Trust; Apr 21 (151), Dec 22 (158)
Civitas Bank; Jun 23 (163), Nov 10 (145)
CK Witco Corp.; Sep 8 (102)
CKE Restaurants Inc.; Mar 3 (81), Mar 24 (107)
CL&P Capital L.P.; Apr 7 (119)
Clarendon Insurance Group; Oct 20 (118)
Clarendon National Insurance Co.; Mar 17 (156)
Claridge Hotel & Casino Corp. (The); Feb 10 (121), Mar 10 (125), Aug 4 (101), Aug 25 (98)
Clark Material Handling Corp.; Oct 27 (87)
Clark USA Inc.; Jun 16 (114)
Classic Cable Inc.; Jun 30 (112), Jul 28 (108)
Classic Communications Inc.; May 12 (108),
Clear Channel Communications Inc.; Feb 3 (90), Mar 24 (108), Oct 13 (120), Dec 8 (107)
Cleco Corp.; Sep 8 (103)
Clerical Medical Finance PLC; Nov 3 (98)
Clerical Medical Investment Group Ltd.; Feb 24 (78)
CLF Finance Co.; Sep 29 (82)
Cliffs Drilling Co.; Mar 3 (100), Mar 24 (128), Mar 31 (117)
ClimaChem Inc.; Dec 1 (75), Dec 15 (110)
Clorox Co.; Apr 14 (104)
CLP Power Hong Kong Ltd.; Sep 8 (76), Dec 15 (77)
Cluett American Corp.; May 26 (111)
CMS Energy Corp.; Aug 4 (101)
CMS Panhandle Holding Co.; Mar 31 (100)
CNA Financial Corp.; Jan 6 (147)
CNA Holdings Inc.; Sep 8 (102), Nov 3 (106), Nov 17 (103)
CNA Insurance Co. (Europe) Ltd.; Feb 10 (101)
CNA Surety Corp.; Sep 22 (111)
CNB Bancshares Inc.; Nov 10 (145)
Coach USA Inc.; Jun 16 (115), Jun 23 (123), Aug 11 (124)
Coast Hotels & Casinos Inc.; Mar 3 (81)
Coastal Corp.; Apr 28 (74)
Coca-Cola Amatil Ltd.; Nov 17 (59)
Coca-Cola Bottling Co. Consolidated; Oct 27 (87)
Coca-Cola Co. (The); Feb 3 (90), Mar 17 (104); Sep 1 (90), Sep 15 (102)
Coca-Cola Enterprises Inc.; Mar 17 (105)
Coca-Cola Femsa S.A. de C.V.; Sep 22 (79)
Cofiren Renault et Cie; Mar 24 (74), Apr 7 (70)
Cofiroute; Oct 27 (64)
Cogeco Cable Inc.; Apr 7 (66), Apr 14 (69)
Coho Energy Inc.; Feb 24 (84), Mar 17 (105), May 5 (119)
Coinmach Corp.; Sep 15 (102), Nov 3 (106)
Cole National Group Inc.; Aug 25 (98), Dec 8 (108)
Colgate-Palmolive Co.; Jan 13 (95)
Collateralised Originated Notes Diversified Obligor Revenues; Nov 10 (67)
Collins & Aikman Corp.; Apr 21 (107); Sep 1 (91)
Collins & Aikman Floorcoverings Inc.; Jun 30 (113)
Cologne Life Reinsurance Co. (USA); Feb 17 (129)
Colombia (Republic of); Jun 23 (92), Sep 29 (74)
Colonial (UK) PLC; Dec 15 (61)
Colonial American Casualty and Surety Co.; Aug 18 (135)
Colonial BancGroup Inc.; Jan 27 (119)
Colonial Finance Ltd.; Jun 16 (69), Dec 1 (49)
Colonial Gas Co.; Jul 28 (101), Sep 15 (103), Nov 10 (110)
Colonial Insurance Co. of WI; Feb 3 (119)
Colonial Life & Accident Insurance Co.; Nov 10 (153)
Colonial Mutual Life Assurance Society Ltd. (The); Jan 6 (67), Nov 24 (63)
Colonial Realty L.P.; Aug 25 (99)

Colorado Casualty Insurance Co., May 5 (161)
Colorado Interstate Gas Co.; Apr 28 (74)
Colorado Prime Corp.; May 5 (120)
COLT Telecom Group PLC; Mar 3 (67)
Coltec Industries Inc.; Jul 21 (105)
Columbia Energy Group; Apr 28 (75), Jun 16 (129), Oct 27 (88
Columbia/HCA Healthcare Corp.; Mar 3 (82), Mar 10 (125)
Columbus Life Insurance Co.; Dec 8 (142)
Comcast Corp., Jan 27 (96), Mar 17 (106), Mar 31 (101), May 5 (112), May 12 (109), Jul 7 (125), Aug 18 (101)
Comcast Corp., Nov 24 (110)
Comcast UK Cable Partners Ltd., Jul 7 (137), Jul 21 (80), Aug 4 (127)
Comdisco Inc.; Mar 31 (126)
ComEd Financing I; Sep 29 (145)
Comision Federal De Electricidad; Sep 22 (75)
Commemorative Brands Inc., Jan 27 (96)
Commercial Bank of Oman (S.A.O.G.); Jun 2 (72)
Commercial Credit Co.; Aug 18 (127)
Commercial Insurance Co. of Newark, NJ; Jun 16 (154)
Commercial Mortgage Asset Trust; Oct 13 (155)
Commercial Net Lease Realty Inc.; Jun 30 (114)
Commercial Risk Reinsurance Co. Ltd.; Jul 7 (64), Aug 18 (70)
Commercial Union Life Assurance Co. Ltd.; Nov 24 (100)
Commonwealth Bank of Australia; May 26 (80)
Commonwealth Edison Co.; Mar 31 (102), Jul 7 (150)
Commonwealth Edison Co.; Sep 29 (145)
Commonwealth Electric Light Co.; Sep 29 (113)
Commonwealth Insurance Co.; Mar 10 (72), Nov 17 (66)
CommScope Inc.; Dec 15 (110)
Communications & Power Industries Inc.; Jul 21 (105), Aug 11 (124), Oct 13 (121)
Community Insurance Co., Jun 9 (151)
Compagnie Bancaire USA Funding Corp., Oct 13 (80)
Compagnie de Financement Foncier; Oct 13 (82)
Compagnie de Reassurance d'Ile de France; Aug 18 (77)
Compagnie de Saint-Gobain S.A.; May 26 (85), Jun 2 (62), Sep 29 (81)
Compagnie Generale de Reassurance de Monte-Carlo, Dec 8 (72)
Compagnie Transcontinentale de Reassurance, Nov 17 (66)
Companhia de Electricidade do Rio de Janeiro, Jan 20 (64), Jan 27 (56), Mar 31 (65), Nov 17 (65)
Companhia de Saneamento Basico do Estado de Sao Paulo, Jan 20 (64), Mar 24 (61), Nov 17 (65)
Companhia de Seguros Bonanca S.A., Dec 1 (60)
Compañía de Alimentos Fargo S.A., Jul 28 (65)
Compania de Desarrollo Aeropuerto Eldorado S.A., Jun 23 (95), Sep 29 (178)
Compania de Petroleos de Chile S.A., Jan 27 (62), Dec 15 (68)
Compania de Telecomunicaciones de Chile S.A., Jan 20 (68), Jul 14 (59), Aug 18 (64), Dec 22 (79)
Compania de Transporte de Energia Electrica en Alta Tension TRANSENER S.A., Jul 28 (65)
Compañía Latinoamericana de Infraestructura & Servicios S.A., Sep 1 (53), Sep 15 (65)
Compania Mega (Project MEGA); Aug 11 (61), Aug 18 (59)
Compania Sud Americana de Vapores; Jul 21 (73)
Compañía Valenciana de Cementos Portland S.A.; Jun 16 (82), Oct 6 (81)
Compaq Computer Corp.; Jun 23 (124)
Compass Aerospace Corp.; Aug 4 (102), Nov 24 (110)
Compass Master Trust Series 1999-1; Mar 10 (65)
Compass Master Trust Series 1999-3; Jul 21 (60), Sep 22 (59)
Comptoirs Modernes S.A.; Sep 8 (74), Oct 13 (81)
CompUSA Inc.; Sep 15 (104)
Computer Associates International Inc.; Apr 7 (104), May 26 (112), Aug 4 (103)
Computer Sciences Corp.; Mar 10 (127), Nov 17 (104)
COMSAT Corp.; Oct 6 (102)
Comstock Resources Inc.; Jan 27 (97), Apr 28 (76)
Comtel UK Finance B.V.; Jul 21 (80)
Comunicación Celular S.A.; Jul 7 (83), Jul 14 (60), Oct 13 (78)
Comverse Technology Inc.; Mar 10 (128)
ConAgra Inc.; Jan 27 (98), Jun 23 (124)
Concentra Managed Care Inc.; Jun 23 (125)
Concentric Ltd./Circle Maihama Ltd.; Jul 7 (77)
Concentric Ltd.; May 26 (85)
Concentric Network Corp.; Jul 7 (125), Jul 14 (97)
Concerto Receivables Corp.; Sep 22 (72)
Concordia Maritime AB; Apr 14 (89)
Condor Systems Inc.; Apr 14 (104)
Cone Mills Corp.; Jan 20 (95), Sep 22 (90)
Conectiv; Apr 28 (76)
Conexant Systems Inc.; Sep 22 (90), Sep 29 (117)
Connecticut Indemnity Co.; Nov 24 (147)
Connecticut Light & Power Co.; Apr 7 (119), Jun 2 (106), Jun 23 (143), Oct 20 (99)
Connecticut Natural Gas Corp.; Jul 7 (126)
Connecticut Resources Recovery Authority; Aug 11 (114)
Conoco Inc.; Feb 17 (126), Apr 7 (104), Jun 30 (145), Aug 4 (145)
Conproca S.A. de C.V.; Sep 22 (76)
Conseco Inc.; Sep 8 (139), Oct 27 (113)
Consol Energy Inc.; May 19 (126)
Consolidated Container Co. LLC; Jun 23 (126)
Consolidated Edison Inc.; Jan 13 (96), Oct 20 (99)
Consolidated Natural Gas Co.; Mar 3 (84), Dec 22 (118)
Consolidated Papers Inc.; Nov 3 (107)
Consolidated Stores Corp.; Sep 15 (105)
Consorcio Hogar S.A. de C.V.; Feb 10 (89)
Constellation Energy Group Inc.; Jul 14 (99)
Constitution Holding Inc.; Mar 24 (138)
Consumer Insurance Services Ltd.; Oct 6 (85)
Consumers Energy Co.; Aug 4 (101)
Consumers Packaging Inc.; Feb 3 (58), Sep 8 (69), Nov 10 (71)
Contact Energy Ltd.; May 12 (83), Jun 23 (109)
ContiFinancial Corp.; Feb 24 (99), May 26 (137), Jul 21 (141)
ContiMortgage Home Equity Loan Trust 1997-3; Oct 6 (145)
Continental Airlines Inc.; Jan 27 (98), Feb 17 (99), Jun 9 (119, 123)
Continental Assurance Co.; Mar 24 (139)
Continental Auto Receivables Grantor Trust 1998-1; Jan 27 (122)
Continental Auto Receivables Grantor Trust 1999-1; Jun 23 (173)
Continental Cablevision Inc.; Mar 31 (101), May 5 (112), May 19 (139), Jun 30 (110)
Continental Corp.; Jun 16 (154)
Continental Global Group Inc.; Jun 23 (127)
Continental Grain Co.; Jul 21 (141)
Continental Grain Corp.; Feb 24 (99)
Continental Resources Inc.; Jan 6 (116), Apr 14 (107)
Continental Western Casualty Co.; Mar 17 (154)
Continental Western Insurance Co.; Feb 3 (117), May 19 (162)
Controladora Comercial Mexicana S.A. de C.V.; Sep 22 (79)
Controladora Mabe S.A. C.V.; Sep 22 (79)
Convergys Corp.; Aug 4 (104), Oct 27 (88)
Cooper Tire & Rubber Co.; Aug 4 (104), Nov 3 (107), Dec 1 (76)
Cooperative Computing, Inc.; Jan 13 (97), Oct 6 (103)
Copelco Capital Funding LLC 99-B; Sep 22 (113)
Copenhagen Reinsurance Co. Ltd.; Jan 27 (67), Jul 21 (76)
Copenhagen Reinsurance Group (The); Feb 17 (76)
Coral Energy L.P.; Jul 28 (90)
Coral Group PLC; Feb 17 (86)
CoreStates Home Equity Loan Trust 1994-1; Oct 20 (121)
Corn Products International Inc.; Aug 11 (125)
Cornerstone Family Services Inc.; Sep 29 (119), Oct 6 (104)
Corning Inc.; Nov 17 (105), Nov 24 (122), Dec 15 (111)
Corporación Andina de Fomento; May 5 (98), Aug 11 (105)
Corporacion Nacional del Cobre de Chile; May 5 (80)
Corporate Express Inc.; Mar 31 (102), Jul 21 (106)
Corral Petroleum Holdings AB; Jun 9 (93), Jun 16 (98)
Cosmo Oil Co. Ltd.; Mar 3 (56)
Coso Funding Corp.; Mar 3 (110)
Costco Cos. Inc.; Apr 7 (105)
Costilla Energy Inc.; Jan 6 (116), Mar 17 (107), Apr 7 (106), Apr 14 (108), Apr 28 (77), May 5 (120), Jun 2 (96), Jun 30 (114), Aug 18 (90)
Costilla Energy Inc.; Sep 15 (106)
Cott Corp.; Apr 28 (49), Jun 23 (79)
Country Companies; Sep 15 (131)
Countrywide Credit Industries Inc.; Jun 23 (162)
COVA Financial Life Insurance Co.; Aug 18 (132)
Covad Communications Group Inc.; Sep 22 (91), Oct 13 (121)
Cox Enterprises Inc.; May 19 (127), Aug 11 (126), Dec 8 (109)
Coyne International Enterprises Corp.; Sep 8 (104)
CPL Holdings PLC; May 12 (94), May 19 (106)
Crane Co.; Apr 28 (78)
Cray Research Inc.; Aug 18 (116)
CREDIOP SpA; Jul 28 (85)
Credipar; Mar 17 (75)
Credit Card Merchant Voucher Receivables Master Trust; Oct 13 (96)
Credit Communal de Belgique; Apr 21 (89), Dec 8 (73)
Credit du Maroc; Feb 3 (78)
Credit du Nord S.A.; Sep 8 (75), Dec 8 (73)
Credit Foncier de France; Jun 30 (78), Jul 21 (79), Oct 27 (65)
Credit Local de France S.A.; Apr 21 (89), Sep 29 (82
Crédit Logement; Aug 11 (85)
Credit Suisse First Boston Mortgage Securities Corp.; May 12 (161)
Credit Suisse Group; Aug 4 (88)
Credit Suisse; Jan 27 (74)
Cregem Finance N.V.; Sep 29 (82)
Crescent Real Estate Equities Co.; Mar 3 (83), May 12 (110), Jun 9 (124)
Crestar Financial Corp.; Jan 13 (115)
Crestbrook Forest Industries Ltd.; Jan 20 (67), Apr 14 (72)
Criterion Healthcare PLC; Jun 9 (99)

Croatia (Republic of); Jun 9 (73), Dec 8 (70)
Crown Castle International Corp.; May 5 (121)
Crown Central Petroleum Corp.; Mar 10 (129), Dec 8 (110)
Crown Cork & Seal Co. Inc.; Sep 1 (92)
Crown Cork & Seal Finance S.A.; Nov 17 (105)
Crown Life Insurance Co.; Jan 13 (61)
Crown Point Capital Co. LLC; Jan 27 (123)
Crown Vantage Inc.; Feb 10 (121), May 5 (122)
Crum & Forster Insurance Co.; Mar 10 (72), Nov 17 (66)
Crusade Auto Trust No. 1 of 1999; Sep 1 (54)
CS First Boston Mortgage Securities Corp.; Dec 15 (142)
CSC Enterprises; Mar 10 (127)
CSC Holdings Inc.; Jul 21 (106), Oct 6 (98)
CSK Auto Inc.; Mar 3 (83)
CSW Energy Inc.; Aug 4 (142), Dec 22 (151)
CSW Investments; Jun 2 (85), Aug 18 (80), Dec 15 (99)
CSX Corp.; Aug 4 (105)
CTI Holdings S.A.; Jul 14 (51)
CUC International Inc.; Dec 15 (109)
Cuddy International Corp.; Jun 9 (70)
Cumulus Media Inc.; Aug 11 (127)
CVS Corp.; Jan 27 (99)
CWMBS Inc. Series 1993-E; Jul 7 (158)
CWMBS Inc. Series 1995-M; Jul 7 (158), Aug 18 (136)
CWMBS Inc.; Dec 15 (142)
Cygnus Funding Corp.; Mar 24 (81)
Cyprus (Republic of); Dec 15 (69)
Cyprus Amax Minerals Co.; May 5 (122), May 19 (127), Jul 28 (98), Aug 11 (116), Sep 1 (97)
Cyprus Amax Minerals Co.; Sep 8 (97), Oct 6 (124), Oct 13 (113), Oct 20 (89)
Cyprus Mines Corp.; Jan 6 (102)

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D.R. Horton Inc.; Feb 10 (122)
Dade Behring Inc.; May 12 (110), Jul 7 (127), Jul 14 (100)
Daewoo Corp.; Apr 21 (88), Aug 4 (77), Sep 1 (70), Sep 8 (80)
Daewoo Corp.; Sep 8 (80)
Dai-Ichi Kangyo Bank Ltd.; Jan 6 (85), Nov 3 (83)
Dai-Ichi Mutual Fire and Marine Insurance Co.; May 12 (79)
Dai-Ichi Mutual Life Insurance Co.; Feb 24 (64), Dec 8 (82)
Dailey International Inc.; Apr 14 (108), Jun 2 (96), Jun 9 (125)
Daily Dollar International Ltd.; Jul 28 (72)
DaimlerChrysler AG; Oct 27 (63), Dec 15 (71)
DaimlerChrysler Australia/Pacific Pty. Ltd.; Apr 21 (71)
Daio Paper Corp.; Aug 25 (74)
Dairy Farmers of America Inc.; Apr 28 (78)
Daiwa Bank Ltd.; Jan 6 (85), May 26 (93)
Daiwa Securities Co. Ltd.; Mar 24 (82), May 19 (96), Nov 24 (75)
Daiwa Securities SB Capital Markets Co. Ltd.; May 19 (97)
Dakota Specialty Insurance Co.; Jun 30 (145), Dec 22 (153)
Damhead Finance LDC; Nov 3 (99)
Dana Corp.; Apr 28 (79), Jun 23 (127)
Dao Heng Bank Ltd.; Dec 15 (77)
Data General Corp.; Aug 18 (90), Oct 27 (89)
Datakom Asia (P.T.); Apr 7 (80)
Dauphin Deposit Bank & Trust Co., Harrisburg, PA; Jun 30 (84)
Dauphin Deposit Corp.; Jun 9 (82), Jun 30 (84)
Day International Group Inc.; Oct 27 (89)
Daya Guna Samudera (P.T.); Apr 7 (80)
Dayton Hudson Corp.; Jan 20 (96)
De Nationale Investeringsbank N.V.; Jan 6 (89), Sep 15 (85)
De Nederlandsche Bank; Feb 3 (82)
Dean Foods Co.; Mar 17 (107), May 19 (128)
DecisionOne Holdings; Feb 10 (122), Aug 11 (128)
Decora Industries Inc.; Nov 17 (106)
Deerbrook Insurance Co.; Jan 6 (147)
Deere & Co.; Oct 20 (91), Nov 3 (108), Dec 22 (116)
Deere (John) Capital Corp.; Oct 27 (90)
Deerfield Insurance Co.; Jul 28 (145), Aug 25 (132), Oct 27 (117)
Dekalb Energy Co.; May 12 (105)
Del Monte Foods Co.; Feb 3 (91)
Del Webb Corp.; Feb 17 (100)
Delphi Automotive Systems Corp.; Feb 24 (85), May 5 (123), May 12 (111), Dec 8 (110)
Delta Air Lines Inc.; Feb 24 (86), Oct 27 (91), Dec 22 (117)
Delta Beverage Group Inc.; Jul 7 (128), Delta Air Lines Inc.; Oct 27 (91)
Delta Dental Plan of California; Jul 28 (146)
Delta Dental Plan of Colorado; Dec 15 (137)
Delta Dental Plan of Minnesota; Sep 29 (152)
Delta Electricity; Sep 8 (63)
Delta Financial Corp.; Feb 3 (115), Feb 24 (100)
Delta Life & Annuity Co.; Nov 24 (144)
Delta Mills Inc.; Feb 17 (100), Jul 7 (128)
Den norske Bank ASA; Mar 31 (83)
Denbury Resources Inc.; May 5 (124), Sep 15 (106)
Denso Corp.; Feb 17 (80)
DENTSPLY International Inc.; Sep 1 (92),
Dentsu Inc.; Feb 17 (80), Mar 10 (97)
Deposit Guaranty National Bank, Jackson, MS; Jun 9 (147)
Derby Cycle Corp.; Jun 9 (125), Jul 21 (107), Aug 25 (100), Sep 22 (92)
Derech Eretz Highways (1997) Ltd.; Nov 10 (79)
DESA International Inc.; Sep 1 (93)
Desc S.A. de C.V.; Sep 22 (79)
Design Professional Insurance Co.; Nov 24 (147)
Designer Finance Trust; Oct 20 (116)
Detroit Edison 1999 Railcar Trust (The); Apr 21 (108), Sep 22 (93), Oct 13 (123)
Deutsche Apotheker und Ärztebank eG; Nov 3 (80)
Deutsche Bank AG; May 26 (87)
Deutsche Bundesbank; Feb 3 (82)
Deutsche Genossenschafts-Hypothekenbank AG; Oct 13 (83)
Deutsche Morgan Grenfell Trust Bank Ltd.; May 26 (93), Jul 28 (85)
Deutsche Mortgage & Asset Receiving Corp.; May 5 (162)
Deutsche Siedlungs- und Landesrentenbank; Jun 23 (99), Jul 21 (82)
Deutsche Telekom AG; May 5 (83), Jun 2 (65), Aug 11 (86)
Deutsche Trust Bank Ltd.; Oct 13 (92)
Deutsche Verkehrsbank AG; Dec 22 (83)
Development Bank of Japan; Oct 13 (93), Nov 17 (86)
Development Bank of Singapore Ltd.; Jan 6 (93), Jul 21 (94), Aug 4 (86)
Devon Energy Corp.; May 26 (113), Aug 25 (117), Sep 29 (120)
Dexia Municipal Agency; Oct 20 (67)
Dexia Project & Public Finance International Bank Stockholm Branch; Aug 4 (87)
Dexter Corp.; Jan 6 (117)
DG Bank Deutsche Genossenschaftsbank AG; May 26 (88), Oct 27 (76)
DIAC (Groupe); Apr 7 (70, 71), Mar 24 (74)
Diageo PLC; Apr 7 (95)
Dial Corp. (The); Jun 16 (115)
Dialog Corp. PLC (The); Jun 23 (115)
Diamond Brands Inc.; May 5 (124)
Diamond Cable Communications PLC; Jul 7 (137), Jul 21 (80), Aug 4 (127)
Diamond Triumph Auto Glass Inc.; Dec 8 (111)
Digital Television Services Inc.; Jun 9 (138), Jul 28 (129), Sep 29 (131)
DII Group Inc.; Dec 1 (76)
DIMAC Corp.; Apr 7 (106), Jun 2 (97)
Dime Bancorp Inc.; Sep 22 (109)
DiMon Inc.; Aug 4 (106)
Disco S.A.; Mar 31 (63), Jul 28 (65)
Dish Ltd.; Jan 6 (118), Jan 20 (97)
DJ Orthopedics LLC; Jun 16 (116), Jun 23 (128)
DLJ Mortgage Acceptance Corp.; Apr 14 (150), May 12 (161)
Doane Pet Care Co.; Mar 17 (108), Apr 21 (109)
Doe Run Resources Corp. (The); Mar 31 (103)
Dole Food Co. Inc.; Jul 28 (108), Nov 17 (107)
Dollar Financial Group Inc.; Feb 10 (158)
Dolphin Telecom PLC; May 19 (108)
Doman Industries Ltd.; Mar 31 (66), Jun 16 (72)
Domestic Inc.; Apr 7 (139), Apr 21 (143)
Dominican Republic; Apr 14 (79)
Dominion Resources Inc.; Mar 3 (84), Apr 28 (75), May 19 (129), Dec 22 (118)
Domino's Inc.; Nov 17 (107)
Domtar Inc.; Sep 8 (69)
Donaldson Lufkin & Jenrette Inc.; Apr 28 (99)
Doncasters PLC; Apr 14 (91)
Donnelley (R.R.) & Sons Co.; Sep 29 (121)
Donohue Inc.; May 12 (66), Jun 16 (73)
Doskocil Manufacturing Co. Inc.; Mar 3 (84), Jun 2 (97)
Dow Chemical Co.; Aug 11 (128)
Dow Jones & Co. Inc.; Mar 17 (108)
Downey Financial Corp.; Jun 16 (149)
Downey S&L Association; Jun 2 (119)
DPL Inc.; Dec 22 (136)
DQE Capital Corp.; Nov 3 (138)
DQE Inc.; Aug 11 (129), Oct 6 (105)
DQU II Funding Corp.; Jan 27 (100), Oct 6 (105)
Dresser Industries Inc.; Aug 25 (106)
Drypers Corp.; Mar 3 (85), Apr 21 (109)
DSPL Finance Co. B.V.; Mar 24 (79)
DT Industries Inc.; Aug 4 (106), Nov 3 (109)
DT Industries Inc.; Oct 13 (124)
DTE Energy Co.; Sep 22 (93), Oct 13 (123)
Duke Capital Corp.; Feb 10 (123), Apr 14 (109), May 26 (113), Sep 8 (107)
Duke Capital Corp.; Sep 29 (52), Oct 6 (106
Duke Energy Australia Proprietary Ltd.; Sep 29 (52)
Duke Energy Corp.; Mar 3 (86), Mar 31 (104), Apr 28 (80), May 5 (125), Aug 4 (107), Sep 15 (107), Dec 22 (119)
Duke Realty L.P.; Mar 10 (129)
Duke-Weeks Realty Corp.; Jul 28 (109)
Dun & Bradstreet Corp. (The); Dec 22 (120)
Dunedin City Council; Mar 10 (105), Mar 24 (91)

Dunlop Standard Aerospace Holdings PLC, May 12 (95), May 19 (109)
DuPont (E.I.) de Nemours & Co.; Mar 24 (108)
Duquesne Light Co ; Jan 27 (100), Oct 6 (105)
Dura Operating Corp.; Apr 14 (110)
Durr-Fillauer Medical Inc ; Jan 20 (93)
Dwr Cymru; Jun 30 (95), Aug 4 (91), Aug 18 (80)
Dyersburg Corp.; Apr 14 (110)
Dynacare Inc.; Jan 27 (58)
Dynatech Corp ; Sep 22 (93)
DynCorp; Nov 10 (103)
Dynegy Inc.; Jun 23 (136)
Dynex Capital Inc.; Feb 17 (124), Feb 24 (100), Sep 22 (110), Sep 29 (151)

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Eagle Family Foods Inc.; Jul 7 (129), Sep 8 (107)
Eagle Food Centers Inc.; Dec 22 (120)
Eagle Geophysical Inc.; May 12 (114), Jun 23 (130), Jun 30 (115), Jul 28 (109)
Earthgrains Co. (The); Mar 31 (105), Jul 7 (129), Nov 24 (111)
Easco Corp.; Jul 14 (102), Aug 4 (108)
East Coast Power LLC; Apr 14 (147)
East Japan Railway Co.; Feb 17 (80)
East Midlands Electricity PLC; Aug 18 (80)
Eastern Edison Co.; Feb 10 (135)
Eastern Energy Ltd.; Feb 10 (69, 155), Sep 1 (54)
Eastern Environmental Services Inc.; Jan 13 (97)
Eastern Group PLC; Aug 18 (80)
Eastman Chemical Co.; May 5 (126)
Eastman Kodak Co.; Aug 11 (130)
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EBI Indemnity Co.; Nov 24 (147)
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Elgar Holdings Inc.; Mar 3 (87)
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ELSAM (I/S); Apr 7 (69)
Email Ltd.; Feb 17 (64), Oct 20 (59)
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EMC Corp.; Apr 28 (81), Oct 27 (89)
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Empresa Distribuidora Sur S.A.; Mar 3 (46)
Empresa Distribuidora y Comercializadora Norte S.A.; Jul 28 (65)
Empresa Electrica del Norte Grande S.A.; Mar 31 (69)
Empresa Nacional de Autopistas S.A.; Apr 7 (88), Jul 21 (95)
Empresa Nacional de Electricidad S.A., Chile; Mar 3 (86), Apr 7 (69), May 19 (91)
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Empresas ICA Sociedad Controladora S.A. de C.V.; Sep 15 (83)
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Essex Insurance Co., Aug 25 (132), Oct 27 (117)
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Executive Risk Inc.; Jul 28 (147)
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Fairchild Semiconductor Corp.; Jan 6 (118), Mar 31 (107), Apr 7 (108), May 26 (115), Aug 11 (130)
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Falcon Communications L.P.; Jun 2 (101)
Falcon Insurance Co.; Nov 17 (66)
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Fidelity & Guaranty Life Insurance Co.; Feb 17 (128)
Fidelity Investments Life Insurance Co.; Jun 23 (169)
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Glasstech Inc.; Feb 24 (86)
Glencore Nickel Pty. Ltd.; Sep 22 (60)
Glenoit Corp.; Sep 1 (94)
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Global Crossing Ltd.; Sep 15 (69), Oct 20 (61), Nov 10 (70)
Global Health Sciences Inc.; Mar 17 (112)
Global Imaging Systems Inc.; Mar 3 (88), Mar 17 (113)
Global Ocean Carriers Ltd.; Mar 24 (87), Jun 9 (86), Jun 23 (103), Jul 21 (88)
Global Sovereign CBO Ltd.; Apr 21 (81)
Global Telesystems Group Inc.; Jan 20 (59), Nov 24 (113)
Globaldrive B.V.; Oct 27 (62)
Globalstar L.P.; Jul 7 (130)
Globalstar Telecommunications Ltd.; Jan 20 (60), Sep 29 (59)
Globe Indemnity Co.; Mar 17 (95)
Globe Life & Accident Insurance Co.; Aug 25 (135)
Globe Telecom Inc.; Jul 28 (95)
Globenet Communications Group Ltd.; Jul 7 (64), Jul 21 (64)
Globenet Communications Holdings Ltd.; Jul 28 (69)
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Globocabo S.A.; Apr 28 (47), Aug 25 (63), Nov 17 (64)
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GNI Group Inc.; Jan 13 (99), Nov 10 (106)
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Gold Star Trust No. 1; Nov 3 (65)
Golden Eagle Insurance Corp.; Feb 10 (162), May 5 (161)
Golden Northwest Aluminum Inc.; Jul 28 (114)
Golden Ocean Group Ltd.; Apr 28 (65), Jun 16 (106), Sep 29 (94)
Golden Peanut Co.; Oct 27 (82)
Golden Sky DBS Inc.; Aug 25 (105), Nov 24 (114)
Golden Sky Systems Inc.; Feb 17 (103)
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Goodyear Tire & Rubber Co. (The); Feb 10 (128), Apr 28 (82), Nov 3 (115)
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Goss Graphic Systems Inc.; Jan 6 (122), Mar 17 (115), Aug 11 (136)
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Grant Geophysical Inc.; Aug 11 (136)
Graphic Controls Corp.; Jan 20 (124)
Great Atlantic & Pacific Tea Co. Inc. (The); Jul 7 (131)
Great Central Mines Ltd.; Jan 20 (55), Aug 11 (61)
Great Divide Insurance Co.; Mar 17 (154), May 19 (162)
Great Lakes (UK) Reinsurance PLC; Feb 10 (81)
Great Lakes Chemical Corp.; May 26 (116)
Great Northern Insurance Co.; Feb 17 (127)
Great River Insurance Co.; Feb 3 (117), Mar 17 (154), May 19 (162)
Great Southern Energy; Oct 13 (71)
Great Southern Life Insurance Co.; Jun 23 (133)
Great Universal Stores PLC (The); Jun 30 (96)
Great West Casualty Co.; Nov 3 (144)
Greater Beijing First Expressways Ltd.; Dec 8 (69)
Greater Pacific HMO Inc.; Jul 21 (144)
Greenwich Insurance Co.; Feb 24 (49)
Greyhound Funding LLC; Nov 3 (146)
Greyhound Lines Inc.; Mar 24 (114)
Group 1 Automotive Inc.; Feb 17 (104)
Group Maintenance America Corp.; Jan 20 (98), Nov 10 (107), Dec 15 (112)
Grove Holdings LLC/Grove Holdings Capital Inc.; Apr 14 (113), Sep 1 (95)
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Gruma S.A. de C.V.; Aug 4 (80), Aug 11 (98), Dec 1 (57)
Grupo Azucarero Mexico S.A. de C.V.; Apr 14 (86), May 19 (98), Nov 3 (87)
Grupo Imsa S.A. de C.V.; Jul 7 (104)
Grupo Industrial Bimbo S.A. de C.V.; Sep 22 (79)
Grupo Industrial Durango S.A. de C.V.; Jan 6 (88)
Grupo Mexico Export Master Trust No. 1; Nov 24 (151)
Grupo Minero Mexico S.A. de C.V.; Sep 22 (79), Oct 6 (82), Oct 6 (82), Nov 24 (82)
Grupo Nacional Provincial S.A.; Jan 20 (75)
Grupo Tribasa S.A. de C.V.; Apr 14 (86)
Gruppo Bipop SpA; Jul 21 (85)
GS Mortgage Securities Corp. II; Feb 24 (106)
GS Technologies Operating Co. Inc.; Jan 13 (100)
GSI Group Inc.; Feb 3 (97), Apr 7 (114)
GT Interactive Software Corp.; Apr 21 (115), Jul 14 (103)
GTE Corp.; Jan 13 (92), Apr 14 (114), Sep 29 (107)
Guangdong Enterprises (Holdings) Ltd.; Jan 13 (74), Jan 27 (69), Jul 14 (68)
Guangzhou-Shenzhen Superhighway (Holdings) Ltd.; Jun 2 (60)
Guaranty National Insurance Co. (CO); Nov 24 (147)
Guardian Assurance PLC; Apr 7 (96)
Guess ? Inc.; Jan 13 (100), Dec 1 (77)
Guidant Corp.; Feb 24 (87)
Gulf Oil Corp.; Oct 6 (102)
Gulf Power Co.; May 5 (146)
Gulf States Steel Inc. of Alabama; Jan 13 (101), Mar 24 (114), Apr 28 (83)
GulfMark Offshore Inc.; Mar 24 (134)
Gunma Bank Ltd. (The); Feb 10 (85)

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Hadco Corp.; Mar 3 (88)
Haftpflichtverband der Deutschen Industrie V.a.G; May 19 (94)
Haights Cross Communications Inc.; Dec 8 (121)
Halifax Group PLC; Dec 8 (97)
Halifax PLC; Feb 24 (78)
Halliburton Co.; Aug 25 (106)
Halogen Capital Co. LLC; Sep 29 (155)
Halter Marine Group Inc.; Jan 13 (101), Mar 24 (134), May 12 (120), Jun 9 (129)
Halyk Savings Bank of Kazakhstan; Apr 14 (84), Sep 1 (69)
Hamilton Insurance Co. Ltd.; Mar 17 (149)
Hanger Orthopedic Group Inc.; May 26 (116), Jun 16 (118)
Hanjaya Mandala Sampoerna (P.T.); Apr 7 (80)
Hannover Finance Inc.; Mar 24 (141)
Hansabank; Sep 29 (79), Nov 17 (72)
Hanson PLC; Jan 6 (103), Dec 8 (98)
Hanvit Bank; Jan 27 (71)
Harborside Healthcare Corp.; Mar 10 (149), Aug 25 (107)
Harco National Insurance Co.; May 5 (136)
Harcourt General Inc.; May 26 (117), Nov 3 (115)
Hard Rock Hotel Inc.; Feb 3 (98), Nov 3 (116)
Harman International Industries Inc.; Mar 31 (109), Aug 25 (107)
Harnischfeger Industries Inc.; Mar 10 (131), Apr 21 (115), Jun 9 (129), Jun 16 (120)
Harrah's Entertainment Inc.; Jan 13 (108), Aug 25 (108)
Harris Bankcorp Inc.; Jan 6 (69)
Harris Corp.; Apr 21 (116), Jun 9 (130), Jul 21 (119), Jul 28 (115), Nov 17 (113)
Harvard Pilgrim Health Care Inc.; Mar 10 (152), Jun 9 (152), Aug 11 (164), Nov 3 (142)
Harvard Pilgrim Health Care of New England (Rhode Island); Oct 20 (119)
Harveys Casino Resorts; Mar 3 (89)
Hasbro Inc.; Aug 18 (93), Sep 15 (110), Oct 20 (96)
Hawaii Medical Service Association; Oct 6 (141)
Hawaiian Insurance & Guaranty Co.; Mar 3 (115)
Hazama Corp.; Sep 8 (79)
HC Asset Finance (Cayman) Ltd.; Mar 31 (75)
HCC Industries Inc.; Aug 25 (109), Oct 27 (95)
HCC Insurance Holding Group; Mar 3 (112), Aug 18 (132), Oct 20 (119), Nov 10 (150)
HDA Parts System Inc.; Jun 23 (134), Aug 18 (95)
HDI Haftpflichtverband der Deutschen Industrie VaG; Aug 4 (75)
Head Holding GmbH; Jun 23 (77)
Headlands Mortgage Securities Inc.; Feb 24 (107)
Health Care Indemnity Inc.; Mar 3 (82), Mar 10 (125, 153)
Health Care Property Investors Inc.; May 26 (118), Aug 11 (162)
Health Care REIT Inc.; Mar 17 (116)
Health Care Service Corp. (d/b/a Blue Cross & Blue Shield of Illinois and Texas); Sep 22 (112)
Health Care Trust No. 1; Jun 30 (62), Sep 15 (68), Dec 15 (63)
HealthPartners Inc.; Jan 20 (137)
HealthSouth Corp.; Feb 17 (105), Jun 23 (135), Sep 22 (97), Dec 1 (78)
Hearst-Argyle Television Inc.; Apr 14 (115)
Heartport Inc.; Aug 4 (114)
Heating Oil Partners L.P.; Sep 29 (124)
Hechinger Co.; Jan 27 (104), Jun 2 (103), Jun 23 (135)
Hechinger Stores Co.; Apr 14 (116)
Hecla Mining Co.; Jul 28 (117)
Heilig-Meyers Co.; Apr 7 (114), Jun 30 (118)
Heinz (H.J.) Co.; Feb 24 (88), Dec 15 (114)
Heiwa Life Insurance Co. Ltd.; Mar 24 (85)
Hellenic Republic; Dec 8 (76)
Heller Financial Inc.; Apr 28 (98)
Hempstead Industrial Development Agency; Aug 11 (114)
Hercules Inc.; Mar 17 (120), Jul 28 (118)
Heritage Communications Inc.; May 5 (112), Jun 30 (110)
Hermes Europe Railtel B.V.; Jan 6 (90), Jan 20 (59)
Hermes Kreditversicherungs - AG; Oct 20 (69)
Hermis Bankas; Jul 7 (101)
Hertz Corp.; Jun 30 (119), Jul 21 (110)
Hesse (State of); May 19 (95)
Hewlett-Packard Co.; Feb 10 (128), Mar 10 (132)
Hexagon Funding Ltd.; Feb 3 (72)
Hexagon Funding No. 2 Ltd.; Nov 3 (71)
Hexcel Corp.; Jan 13 (102)
HIF Corp.; Jun 30 (68)
High Voltage Engineering Corp.; Jan 6 (123)
Highmark Inc.; Nov 24 (146)
Highwoods Properties Inc.; Oct 6 (111)
HIH Casualty and General Insurance Ltd.; Feb 3 (53)
HIH WorkAble Ltd.; Mar 3 (59)
Hillenbrand Industries Inc.; Aug 25 (109)
Hilton Group PLC; Jun 30 (96)
Hilton Hotels Corp.; Jan 13 (103), Sep 15 (111), Nov 10 (108), Dec 8 (122)
Hines Horticulture Inc.; Mar 3 (89), Nov 3 (117)
HIP Health Plan of Pennsylvania; May 12 (156)
Hiscox Insurance Co. Ltd.; Mar 24 (96), Nov 24 (102)
Hitachi Credit (UK) PLC; Jul 28 (97), Nov 3 (100)
Hitachi Credit Corp.; Nov 10 (80)
Hitachi Ltd.; Feb 17 (80), Mar 24 (84)
HMO Nebraska; Sep 1 (108)
HNA Holdings Inc.; Mar 24 (77)
Hocking Valley Railway Co.; Aug 4 (105)
Hoechst AG; Mar 24 (77), Oct 20 (68)
Holley Performance Products Inc.; May 19 (132), Sep 8 (111)
Hollinger Inc.; Jun 2 (58), Jun 30 (68)
Hollywood Casino Corp.; Mar 3 (90), May 12 (121)
Hollywood Casino Shreveport; Aug 4 (114)
Hollywood Entertainment Corp.; Apr 28 (83), Jun 2 (103)
Hollywood Park Inc.; Feb 10 (130), May 19 (133)
Hollywood Theaters Inc.; Jan 13 (103), Feb 10 (131)
Holmes Products Corp.; Jan 6 (124), Feb 3 (98)
Home Interiors & Gifts Inc.; Dec 15 (115)
Home Owners Life Insurance Co.; Dec 8 (138)
Home-Owners Insurance Co.; Oct 27 (114)
Homestake Mining Co.; May 5 (128)
Honeywell Inc.; Jun 16 (111)
Honeywell International Inc.; Dec 8 (123)
Hong Kong Electric Holdings Ltd.; Dec 15 (77)
Hong Kong Special Administrative Region; Jul 28 (83), Dec 15 (78)
Hong Leong Bank Berhad; Dec 15 (81)
Hongkong & Shanghai Banking Corp.; Mar 24 (98)
Hongkong Electric Co. Ltd.; Jun 2 (66)
Hoover Universal Inc.; Nov 10 (109)
Hopewell Holdings Ltd.; Jun 2 (67)
Horace Mann Educators Corp.; Aug 11 (165)
Horizon Healthcare Services Inc. (d/b/a Horizon Blue Cross & Blue Shield of New Jersey); Aug 25 (131)

Horseshoe Gaming Holding Corp , May 12 (122)
Hospital Corp. of America, Mar 3 (82), Mar 10 (125)
Hospitality Properties Trust; Aug 4 (115)
Host Marriott Services Corp.; Jun 30 (120), Aug 4 (116)
Household International Inc.; Mar 17 (149)
Housing & Commercial Bank; Jan 27 (71), Dec 15 (79)
Housing New Zealand Ltd.; Dec 8 (84)
Houston Casualty Co.; Mar 3 (112), Aug 18 (132), Oct 20 (119), Nov 10 (150)
Houston Exploration Co. (The); Sep 22 (97)
Hovensa LLC; Nov 10 (146)
HRPT Properties Trust; Jan 6 (124), Sep 29 (156)
Hrvatska Elektroprivreda d.d.; Jun 9 (74), Dec 8 (71)
HSBC Bank Australia Ltd.; Dec 15 (63)
HSBC Bank Brasil S.A.; Jul 21 (67), Sep 22 (63), Nov 17 (61)
HSBC Global Liquidity Funds PLC - HSBC Sterling Liquidity Subfund; Sep 8 (77)
HSBC Holdings PLC; Mar 24 (98), May 19 (112)
HSBC USA Inc ; Jul 28 (143)
Hudson Respiratory Care Inc.; Aug 18 (96), Nov 17 (113)
Hudson United Bancorp; Sep 22 (109)
Hughes Electronics Corp.; Feb 3 (106), Mar 17 (121), Mar 24 (115), May 26 (119), Jun 30 (121), Sep 8 (112), Oct 6 (111)
Humana Health Direct Insurance Inc.; Feb 24 (105)
Humana Health Plans of Puerto Rico Inc.; Aug 18 (133)
Humana Inc.; May 5 (160)
Huntsman ICI Chemicals LLC; Jun 16 (120)
Huntsman Packaging Corp ; Dec 15 (115)
Hurricane Hydrocarbons Ltd.; Apr 14 (72), Apr 28 (50), May 12 (67)
Husky Terra Nova Finance Ltd.; Jul 7 (72)
Hutchison Ports (U.K.) Finance PLC; Mar 17 (91)
Hutchison Westports Ltd.; Mar 3 (69), Mar 10 (114), Jul 7 (111)
Hutchison Whampoa Finance (CI) Ltd.; Mar 10 (89)
Hutchison Whampoa Hongville Finance Ltd.; Aug 11 (86)
Hutchison Whampoa Ltd.; Jul 7 (96), Oct 27 (69)
HVB Finance (Delaware) Inc.; Nov 3 (79)
Hvide Marine Inc.; Mar 24 (134), Apr 14 (117), Jun 16 (121), Jul 21 (119), Sep 1 (95), Sep 29 (124)
Hyder PLC; Jun 30 (95), Aug 4 (91), Aug 18 (80)
Hylsa S.A. de C.V.; Mar 31 (79), Jun 16 (83)
Hyperion Telecommunications Inc., Mar 3 (91), Apr 21 (101), Nov 24 (105)
Hypovereinsbank Ireland; Jul 21 (82)
Hyundai Motor Co.; May 19 (97), Nov 24 (79)
Hyundai Semiconductor America Inc.; Jan 13 (76), May 5 (89)

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IASIS Healthcare Corp.; Oct 13 (125), (117)
Iaxis B V.; Aug 4 (82)
ICF Kaiser International Inc.; Mar 17 (122), Jul 14 (103)
ICG Communications Inc ; Aug 4 (116)
ICICI Ltd., Sep 15 (82)
ICN Pharmaceuticals Inc., Jul 21 (120)
ICO Global Communications (Holdings) Ltd.; Jun 30 (65), Aug 4 (61), Aug 11 (64), Sep 8 (67)
ICO Inc., Aug 4 (117)
ICON Fitness Corp , Feb 10 (131), May 26 (120), Jul 28 (119)
IDACORP Inc.; Jan 20 (99)
IGF Insurance Co.; Jun 16 (156), Nov 10 (152), Dec 8 (140)
IKON Receivables LLC; Oct 6 (146)
Ile de France (Region of); Jan 27 (68)
Illinois Bell Telephone Co.; Mar 17 (100), Mar 31 (93), Oct 20 (88)
Illinois Central Railroad Co.; Apr 14 (117)
Illinois Insurance Co.; Aug 4 (145)
Illinois State Medical Inter-Insurance Exchange; Jun 2 (123), Oct 13 (151)
Illinois Tool Works Inc.; Sep 22 (98)
Illinois Union Insurance Co.; Jul 14 (120)
Illinova Corp.; Jun 23 (136)
Imagen Satelital S.A.; Jul 28 (65)
IMAGYN Medical Technologies Inc.; May 12 (123)
Imasco Ltd.; Aug 11 (73), Dec 1 (52)
IMI Bank (International); May 12 (78)
Imperial Bank; Mar 31 (127)
Imperial Chemical Industries PLC; Jan 13 (90), Apr 21 (98)
Imperial Credit Industries Inc.; Jan 6 (142)
Imperial Home Decor Group Inc. (The); Jun 16 (122), Nov 24 (115)
Imperial Sugar Co.; Oct 6 (112)
Impsat Corp.; Jul 28 (65)
In Power Ltd.; Oct 27 (80)
INA Surplus Insurance Co.; Jul 14 (120)
Inacom Corp.; Jan 6 (125), Nov 3 (119)
Incitec Ltd.; Sep 8 (64)
Inco Ltd.; Feb 17 (67), Mar 24 (62)
Indah Kiat Pulp & Paper Corp. (P.T.); Apr 7 (80), Aug 25 (71)
Indemnity Insurance Co. of North America; Jul 14 (120)
Independence One US Treasury Money Market Fund; Oct 6 (137)
Independent Fire Insurance Co.; Nov 17 (140)
Independent Insurance Co. Ltd.; Aug 25 (89)
Indesco International Inc.; Sep 8 (112)
Indian Harbor Insurance Co.; Feb 24 (49)
Indiana Bell Telephone Co.; Mar 17 (100), Mar 31 (93), Oct 20 (88)
Indiana Energy Inc.; Jun 23 (155), Dec 22 (136)
Indianapolis Water Co.; Jun 16 (129)
Indiantown Cogeneration Funding Corp./Indiantown Cogen L.P.; Apr 7 (137)
Indonesia (Republic of); Apr 7 (78), Sep 22 (69)
Industrial & Commercial Bank of China; Mar 10 (85), Jul 28 (74)
Industrial Bank of Japan (Canada); Jan 6 (85)
Industrial Bank of Japan Ltd.; Jan 6 (85)
Industrial Bank of Korea; Sep 29 (88)
Industrial Insurance Co. Ltd.; Oct 20 (65), Nov 17 (73)
Industrias Klabin de Papel e Celulose S.A.; Oct 27 (59), Nov 17 (64)
Industrias Metalurgicas Pescarmona S.A.I.C.y F.; Feb 17 (63), Jul 7 (57)
Industrias Peñoles S.A. de C.V.; Jun 30 (87), Nov 3 (88)
Industrias Unidas S.A. de C.V.; Feb 10 (92)
IndyMac Mortgage Holdings Inc.; Mar 31 (128)
Infinity Broadcasting Corp.; Apr 7 (101), Jun 9 (117), Sep 15 (126)
Infonet Services Corp.; Jun 9 (130)
infoUSA Inc.; Jul 14 (104)
ING Bank N.V.; Aug 25 (68)
ING Investment Management Ltda; Sep 29 (60), Nov 17 (61)
Ingersoll-Rand Co.; Aug 25 (110)
Ingram Micro Inc.; Mar 24 (120), Sep 15 (111)
Inland Container Corp.; Oct 13 (143)
Insight Midwest L.P.; Sep 29 (125)
Instituto de Credito Oficial; Apr 7 (88)
Instituto de Fomento Industrial; Jun 23 (94), Sep 29 (76)
Instron Corp.; Sep 22 (98), Oct 6 (113)
Insurance Co. of North America Intercompany Pool; Jul 14 (120)
Insurance Co. of North America; Jul 14 (120)
Insurance Corp. of NY; Dec 22 (153)
Integral Energy; Jul 28 (66)
Integrated Circuit Systems Inc.; May 12 (123)
Integrated Device Technology, Inc.; Oct 6 (113)
Integrated Electrical Services Inc.; Jan 20 (100), Aug 25 (110), Dec 15 (116)
Integrated Health Services Inc.; Mar 10 (149), Oct 27 (96), Nov 10 (109), Nov 24 (115)
Integrated Process Equipment Corp.; Apr 21 (129)
Integrity Life Insurance Co.; Jun 9 (152), Aug 11 (163), Aug 25 (130)
Inter Auto Parts Italia SpA; Jul 14 (69), Aug 11 (94)
Inter-American Development Bank; Jul 14 (82)
Interconexion Electrica S.A. E.S.P.; Jun 23 (95), Aug 18 (67), Sep 29 (78)
Interconexion Electrica S.A., E.S.P.; Sep 29 (78)
Inter-Europa Bank Rt.; Jan 6 (81)
Interface Inc.; Oct 6 (114)
Intergovernmental Risk Management Agency; Oct 27 (115)
Interim Services Inc.; Apr 14 (118), Jul 7 (132)
Interlake Corp.; Jun 16 (122)
InterMedia Capital Partners IV L.P.; Feb 10 (132), Mar 17 (103)
Intermedia Communications Inc.; Feb 24 (88)
Intermodal Container Transfer Facility Joint Powers Authority; Oct 6 (138)
International Bank of Asia; Dec 15 (77)
International Business Machines Corp.; Jun 30 (122)
International Comfort Products Holdings Inc.; Jul 7 (133), Jul 28 (119)
International Commercial Bank of China; May 26 (103)
International Dollar Reserve Fund; Aug 11 (81)
International Endesa B.V.; May 19 (91)
International Flavors & Fragrances Inc.; Oct 20 (96)
International Game Technology; May 12 (125)
International Home Foods Inc.; Oct 6 (115)
International Knife & Saw Inc.; Sep 29 (126)
International Lease Finance Corp.; Apr 14 (119), Jun 9 (131)
International Multifoods Corp.; Aug 18 (96)
International Paper Co.; May 12 (147)
International Rectifier Corp.; Mar 3 (91)
International Speedway Corp.; Oct 6 (115)
International Telecommunications Satellite Organization; Aug 4 (118)
Internationale Nederlanden (U.S.) Funding Corp.; Aug 25 (68)
Interpool Inc.; Jan 20 (100)
Interpublic Group of Cos. Inc.; Dec 22 (137)
Intersil Corp.; Aug 4 (118), Aug 18 (97), Aug 25 (111)
Interstar Securities Pool AC41; Sep 1 (55)
Interstar VT30 Master Trust; Jun 23 (75), Jul 21 (61), Sep 8 (65)
Inter-State Assurance Co.; Jun 9 (83)

Inti Indorayon Utama (P.T); Feb 17 (76), Mar 31 (73), Apr 7 (79, 80)
Intrawest Corp.; May 19 (83)
Inversora Electrica de Buenos Aires S.A.; Jan 6 (65)
Investec International Money Market Fund Ltd. - Euro Class; Mar 17 (69)
Investment Grade Total Return Bond Fund; Apr 28 (56)
Investors Insurance Co. of America; Oct 27 (117)
Investors Partner Life Insurance Co.; Jun 9 (153)
Iowa Select Farms L.P./ISF Finance Inc.; Apr 7 (115), Jun 23 (137)
Iowa-Illinois Gas & Electric Co.; Mar 17 (129)
IPC Magazines Group PLC; Jun 30 (97)
IPCRe Europe Ltd.; Sep 8 (78)
Iridium Operating LLC/Iridium Capital Corp.; Mar 10 (132), Apr 7 (115), May 26 (120),
Irish Intercontinental Bank Ltd.; May 26 (91), Jun 9 (74), Jul 7 (62)
Irish Life & Permanent PLC; Jun 9 (83)
Irish Life Assurance PLC; Jun 9 (83)
Irish Permanent Treasury PLC; Jun 9 (83)
Irkutsk Oblast; Oct 20 (82), Nov 10 (82)
Irkutskenergo (AO EiE); Aug 11 (102)
Iron Age Holdings Inc.; Mar 17 (122), Jul 14 (105)
Iron Mountain Inc./Pierce Leahy Corp.; Nov 3 (119)
Iron Mountain Inc.; Apr 28 (84)
IRSA Inversiones y Representaciones S.A.; Jun 9 (63), Jul 28 (65), Sep 8 (61)
IRT Property Co.; Feb 17 (131)
Irvine Apartment Communities L.P.; May 26 (121)
Isle of Capri Black Hawk LLC; Jun 23 (137)
Isle of Capri Casinos Inc.; Apr 14 (123), Oct 13 (126)
Ispat International N.V.; Mar 24 (87)
Israel (State of); Jun 16 (77)
Israel Airports Authority; Jul 7 (97)
Israel Electric Corp. Ltd.; Feb 17 (77), Oct 20 (70)
Istituto Nazionale delle Assicurazioni SpA; Apr 7 (81), Sep 22 (69, 71)
Istrobanka; Nov 24 (89)
IT Group Inc.; Apr 7 (116)
ITC DeltaCom Inc.; May 12 (126)
Itochu Corp.; Feb 17 (81)
ITT Corp.; Nov 17 (127)
ITT Industries Inc.; May 5 (129)
IXC Communications Inc.; Aug 4 (100), Dec 1 (74)

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J. Rothschild Assurance PLC; Nov 17 (97)
J.L. French Automotive Castings Inc.; May 26 (121), Sep 29 (126)
J.P. Morgan Tax-Exempt Money Funds; Jun 9 (149)
JACCS Asset Funding Corp.; Jun 30 (86), Jul 14 (73)
Jackson National Life Funding LLC; Apr 14 (75)
Jacor Communications Inc.; May 12 (127), Oct 13 (120), Dec 8 (107)
Jamaica; Nov 17 (84)
James Hardie Industries Ltd.; Jun 9 (64)
James River Corp. of Virginia; Aug 11 (134)
Japan Airlines Co. Ltd.; Feb 17 (80), Aug 18 (72)
Japan Bank for International Cooperation; Oct 13 (93)
Japan Bankers Trust Co. Ltd.; May 26 (93), Jul 28 (85)
Japan Energy Corp.; Mar 3 (56)
Japan Finance Corp. for Municipal Enterprises; Apr 21 (88), Jul 28 (86)
Japan Tobacco Inc.; Jun 23 (102), Jul 21 (86)
Japan; Jun 23 (101)
Jazztel PLC; Dec 15 (91)
JC P&L Capital L.P.; Jan 27 (103)
Jefferson Smurfit Group PLC; Feb 10 (84), Sep 8 (78), Oct 27 (70)
Jefferson-Pilot Corp.; Sep 29 (154)
Jersey Central Power & Light Co.; Jan 6 (122), Jan 27 (103), May 19 (131)
JES Developments Inc.; Jun 2 (59)
Jitney-Jungle Stores of America Inc.; Jun 2 (104), Oct 20 (97)
JLC Learning Corp.; Nov 10 (143)
Jo-Ann Stores Inc.; Apr 28 (84)
John Alden Life Insurance Co.; Jan 27 (121), Sep 1 (105)
John Deere Insurance Group; Jun 2 (123)
Johnson & Johnson; Jun 30 (124), Jul 28 (120), Aug 18 (99), Oct 20 (90)
Johnson (S.C.) & Son Inc.; Dec 15 (116)
Johnson Controls Inc.; Nov 10 (109)
Jones Apparel Group Inc.; Mar 10 (133), Jun 16 (123)
Jones Intercable Inc.; Jul 7 (125), Aug 18 (101)
Jonkoping (Municipality of); Feb 24 (76)
Jordan (Hashemite Kingdom of); Feb 10 (87); Nov 3 (84)
Jordan Industries Inc.; Mar 17 (123)
Jordan Telecommunication Products Inc.; May 19 (133)
Jostens Inc.; Sep 8 (113)
Joyo Bank Ltd.; Feb 10 (85)
JP Realty Inc.; Feb 3 (99)
JPM Institutional Money Market Fund Ltd. - Institutional Service Class Shares; Mar 10 (70)
JPS Automotive L.P.; Apr 21 (107), Sep 1 (91)
Jul 28 (119), Aug 18 (98)
Juno Lighting Inc.; May 26 (122)
Juno Re Ltd.; Sep 29 (72)
Jupiters Ltd.; Mar 3 (49), Mar 10 (66), Sep 8 (79), Oct 6 (65)
Jusco Co. Ltd.; Sep 8 (79)
Just For Feet Inc.; Apr 21 (116), Jun 2 (104), Aug 4 (119), Sep 29 (127), Nov 10 (110)

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K2 Corp.; Feb 10 (72)
Kabelmedia Holding GmbH; Mar 24 (78)
Kaiser Aluminum & Chemical Corp.; Jul 14 (106)
Kanematsu Corp.; Feb 17 (81), May 26 (94), Aug 4 (76)
Kansas City Fire & Marine Insurance Co.; Jun 16 (154)
Kansas City Southern Industries Inc.; Jul 21 (121), Dec 15 (117)
Kansas Gas & Electric Co.; Nov 10 (141)
Kao Corp.; Aug 25 (74)
Kappa Beheer B.V.; Jul 21 (89), Jul 28 (88)
Kawasaki Steel Corp.; Jul 7 (100)
Kazakhstan (Republic of); Oct 6 (80)
Kazkommertsbank (JSC); Apr 14 (84), Sep 1 (69)
KBC Bank N.V.; Jun 9 (74), Jul 7 (62)
KBC Commercial Paper Trust; Apr 21 (152), Jul 7 (159), Aug 11 (168)
KCS Energy Inc.; Apr 14 (124), Jun 2 (105), Jul 21 (121), Aug 25 (113)
KE International Ltd.; Feb 3 (74), Nov 24 (99)
Keio Electric Railway Co. Ltd.; Aug 25 (74)
KELAG AG; Sep 22 (61)
Kelley Oil & Gas Corp.; Apr 14 (124), Apr 21 (117), Apr 28 (85), Jun 9 (132)
Kellogg Co.; May 5 (130), Oct 6 (97), Oct 13 (127)
Kellwood Co.; Jul 28 (121)
Kelvin Ltd.; Nov 10 (73), Nov 17 (67)
Kemper Corp.; Aug 18 (134)
Kemper Underwriting Brokers Inc.; Mar 3 (113)
Kennametal Inc.; Nov 24 (116)
Kentucky Medical Insurance Co.; Dec 8 (136)
Keppel TatLee Bank Ltd.; Jun 9 (89)
Kerr-McGee Corp.; Mar 10 (133), Apr 14 (125), Dec 15 (118)
Kevco Inc.; Feb 24 (89), May 19 (134), Sep 1 (96)
Key Energy Services Inc.; Jan 20 (101), Feb 3 (100), Mar 17 (123), May 19 (134)
Key Plastics LLC; Feb 17 (105), Dec 1 (79)
KeyCorp Student Loan Trust; Oct 13 (156)
Keyport Life Insurance Co.; Feb 3 (118), Feb 10 (162), May 5 (161)
KeySpan Corp.; Nov 10 (110), Nov 17 (114)
Keystart Bonds Ltd.; Mar 3 (49)
Keystone Financial Inc.; Dec 15 (134)
Kimberly-Clark Corp.; May 26 (123), Sep 8 (114), Nov 24 (116)
Kimberly-Clark de Mexico S.A. de C.V.; Jul 28 (87), Sep 22 (79)
Kimberly-Clark Worldwide Inc.; Jan 20 (102)
Kimco Realty Corp.; Feb 10 (132)
Kincaid Generating LLC; Mar 3 (84)
Kinder Morgan Energy Partners L.P.; May 12 (136), Jul 21 (122), Oct 13 (128)
Kinetic Concepts Inc.; Jan 20 (102), Dec 1 (89)
King Pharmaceuticals Inc.; Jan 6 (125), Feb 17 (106)
King's College London; Sep 1 (78), Sep 29 (94)
Kingfisher PLC; Apr 28 (66), Nov 17 (98)
Kinross Gold Corp.; Apr 14 (73)
Kirby Corp.; Aug 4 (120), Sep 22 (99)
KirchPayTV GmbH & Co. KGaA; Sep 22 (67)
Kitsap Physicians Service; Oct 6 (142)
Kitty Hawk Inc.; Jan 6 (126)
Kiwi Co-operative Dairies Ltd.; Feb 17 (83), Apr 21 (93), Dec 1 (58)
Kmart Corp.; Mar 17 (124), Apr 7 (117), Apr 28 (86), May 26 (124)
Kmart Funding Corp.; Apr 7 (140)
KMC Telecom Holdings Inc; May 19 (135)
KN Energy Inc.; Mar 3 (103), Jun 30 (136), Jul 21 (122), Oct 13 (128)
Knoll Inc.; Mar 31 (110), Jun 30 (124)
Knoll Inc.; Sep 8 (114)
Knowles Electronics Inc.; Sep 22 (100), Oct 13 (129)
Kobe Steel Ltd.; Jul 7 (100)
Koelnische Rueck Wien Rueckversicherungs-AG; Jan 13 (60)
Kokusai Securities Co. Ltd.; Feb 10 (86), Sep 29 (86)
Kolnische Ruckversicherungs-Gesellschaft AG; Feb 17 (129)
Komatsu Ltd.; Feb 17 (80)
Konami Co. Ltd.; Sep 29 (87)
Konica Corp.; Sep 8 (79)
Koninklijke KPN N.V.; Jun 23 (106), Dec 22 (90)
Koninklijke Philips Electronics N.V.; Mar 24 (89), Jul 14 (74)
Kookmin Bank; Mar 3 (57), Dec 15 (80)

Korea (Republic of); Jan 13 (76), Feb 3 (74), Nov 17 (87)
Korea Development Bank; Jan 13 (75), Apr 28 (59), Nov 17 (88)
Korea Electric Power Corp.; Feb 3 (75), Jul 21 (88), Nov 24 (80)
Korea First Bank; Jan 27 (71), Nov 3 (85)
Korea Long Term Credit Bank; Mar 3 (57)
Korea Telecom; Jan 13 (77), Feb 3 (76), Nov 17 (88)
Korean Reinsurance Co.; Dec 8 (83)
Korfezbank A.S.; Jan 27 (76), Dec 22 (103)
Kovohute Bridlicna A.S.; Feb 3 (67), May 5 (81), Dec 15 (70)
Kowloon Canton Railway Corp.; Jun 30 (83), Aug 11 (87), Dec 15 (77)
KPNQwest B.V.; May 26 (97)
Kraft Co.; Jan 20 (110)
Krakow (City of); Jun 2 (74), Jun 16 (91)
Kredyt Bank PBI S.A. Group; Jan 6 (91)
Kroger Co.; Feb 17 (107), Jun 9 (135)
Kumagai Gumi Co. Ltd.; Sep 8 (79)
Kyoei Life Insurance Co.; Mar 17 (78), Mar 31 (76)

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L'Air Liquide S.A.; May 26 (86), Jul 14 (66), Aug 18 (68)
La Mondiale Assurance Vie; Jan 20 (70), Nov 3 (74)
La Petite Academy Inc.; Aug 4 (120), Oct 27 (96)
Labouchere N.V.; Apr 14 (87)
LaBranche & Co Inc.; Aug 11 (137), Aug 25 (129)
Lady Luck Gaming Corp.; Oct 13 (126)
Lady Luck Gaming Corp.; Sep 1 (96)
Lafayette Life Insurance Co.; Dec 15 (138)
Laidlaw Inc.; Mar 10 (73), Sep 22 (65)
Lam Research Corp.; Nov 3 (120)
Lamar Advertising Co.; Jan 6 (127), Jul 21 (122)
Landes- und Hypothekenbank Vorarlberg AG; Jul 21 (63)
Landesbank Baden-Wuerttemberg; Jan 13 (67)
Landesbank Sachsen Girozentrale; Jan 20 (71)
Landes-Hypothekenbank Tirol AG; May 5 (74)
Landmark American Insurance Co.; Nov 24 (147)
LaRoche Industries Inc.; Jan 27 (104)
Las Vegas Sands Inc.; Aug 25 (114)
LaSalle Re Holdings Ltd.; Apr 14 (68)
LaSalle Re Ltd.; May 5 (76)
LASMO PLC; Mar 3 (68), May 12 (96)
Latrobe Regional Hospital Pty. Ltd.; Apr 7 (61)
Latvia (Republic of); May 12 (79)
Lavipharm S.A.; Mar 31 (72), Apr 7 (72)
LB Mortgage Trust; Jul 21 (151)
LCI International Inc ; Apr 28 (70)
LCR Finance PLC, Feb 17 (88)
Le Groupe Forex Inc ; Feb 17 (68), Jul 7 (133), Aug 4 (97), Aug 11 (138), Dec 8 (124)
Le Mans Re; Aug 18 (69)
Lear Corp.; Mar 24 (121), May 5 (130)
Legal & General Group PLC; Sep 15 (90)
Legal & General Life of Australia Ltd.; Jan 6 (67)
Legg Mason Inc.; Oct 27 (110)
Leggett & Platt Inc.; Aug 11 (138), Nov 24 (117)
Legion Insurance Co.; Aug 25 (62)
Lehman ABS Corp.; Jun 9 (155)
Lehman Brothers Holdings Inc.; Jan 6 (142), Apr 28 (99)
Leica Geosystems Finance PLC; Jun 9 (88)
Leica Geosystems Holdings AG; Jun 9 (97), Jun 23 (111)
Leiner Health Products Inc.; Oct 6 (117), Nov 3 (121)
Lend Lease Finance Ltd.; Dec 8 (64)
Lenfest Communications Inc.; May 12 (127)
Leonia Bank PLC; Oct 20 (65)
Leonia Corporate Bank PLC; Nov 17 (73)
Leucadia National Corp.; Apr 21 (149)
Level 3 Communications Inc.; Sep 15 (112)
Level One Communications Inc.; Mar 10 (134), Aug 25 (115)
Levi Strauss & Co.; Sep 15 (113)
Leviathan Gas Pipeline Partners L.P.; May 19 (136)
LG-Caltex Oil Corp.; Apr 7 (84)
Liberty International Money Funds Ltd. - Euro Class; Mar 17 (69)
Liberty Media Corp.; Jun 30 (125), Nov 17 (115)
Liberty Mutual Insurance Co.; Feb 10 (162), May 5 (161)
Liberty National Life Insurance Co.; Aug 25 (135)
Liberty Re Ltd.; Jan 13 (90), Aug 11 (110)
Liebert Corp.; Dec 22 (121)
LIF B.V.; Sep 1 (76), Sep 29 (93)
Life Insurance Co. of Alaska; May 12 (156)
Life Investors Insurance Co. of America; Feb 24 (67), Jul 21 (142)
LifePoint Hospitals Inc.; Apr 21 (118)
LifeUSA Insurance Co. (MN); May 26 (140), LIF B.V.; Sep 29 (93)
LIGHT- Servicos de Eletricidade S.A.; Jan 20 (64), Nov 17 (65)
Lilly (Eli) & Co.; Jul 28 (122), Oct 6 (117)
Lilly del Mar Inc.; Jul 28 (122)
Lilly Industries Inc.; Jan 20 (103)
Limited Inc. (The); May 19 (136)
Limited Purpose Trust for the benefit of CA Birmingham LLC; Dec 22 (159)
LIN Holdings Co.; Jan 27 (95), Mar 24 (106)
Lincoln Assurance Ltd.; Dec 8 (99)
Lincoln National Health & Casualty Insurance Co.; Jun 30 (146)
Lincoln National Life Insurance Co.; Nov 17 (141)
Linde AG; Aug 25 (69), Sep 1 (63)
Linden Ltd.; Apr 14 (148)
Lindsey Morden Group Inc.; Jun 23 (83), Nov 17 (66)
Links Finance Corp.; Jun 23 (89)
Lion Corp.; Aug 25 (74)
Lithuania (Republic of); Mar 31 (78)
Litton Industries Inc.; May 19 (137), Jun 9 (136), Jul 21 (123), Jul 28 (122)
Liz Claiborne Inc.; Nov 24 (118)
Lloyd's; Apr 28 (66), Sep 8 (90), Dec 8 (100)
Lloyds Bank PLC; Jun 30 (98)
Lloyds TSB Bank PLC; Jul 7 (112)
LLS Corp.; Jul 28 (123)
LM Insurance Co.; Feb 10 (162)
LM Insurance Corp.; May 5 (161)
LML Auto Lease Securitization 1999-A LLC; Mar 17 (160)
LNR Property Corp.; Oct 20 (117)
Localiza Rent a Car S.A.; Jan 20 (64), Jan 27 (56), Nov 3 (66), Nov 17 (64)
Locindus S.A.; Jan 13 (63)
Lockheed Martin Corp.; Mar 24 (122), Jun 16 (124), Oct 6 (120), Nov 10 (111), Dec 1 (79), Dec 22 (138)
Lodestar Holdings Inc.; Jul 28 (124), Dec 1 (80)
Lodgian Inc.; Jul 21 (123)
Loehmann's Inc.; Apr 7 (117), May 26 (124)
Loewen Group Inc. (The); Jan 20 (66), Feb 24 (54), Mar 17 (66), Apr 7 (67), Apr 14 (74), May 19 (84), Jun 9 (71)
Loews Corp.; Jan 27 (105)
Loiret (Department of); Jun 30 (79)
Lombard Insurance Co.; Mar 10 (72), Nov 17 (66)
London & Edinburgh Insurance Co. Ltd.; Feb 24 (79)
London Electricity PLC; Apr 28 (54), Jun 16 (108), Aug 18 (80), Dec 15 (96), Dec 22 (105)
Lone Star Investment Pool Liquidity Corporate Fund; May 26 (138)
Long-Term Credit Bank of Japan Ltd.; Oct 6 (79)
Lontar Papyrus Pulp & Paper Industry (P.T.); Apr 7 (80), Aug 25 (71)
Loral Corp.; Mar 24 (122), Oct 6 (120), Dec 1 (79)
Loral Space & Communications Ltd.; Jan 20 (104)
Louisiana Casino Cruises Inc.; Jan 27 (106)
Louisiana Health Service & Indemnity Co. (d/b/a Blue Cross and Blue Shield of Louisiana); Oct 27 (116)
Louisiana-Pacific Corp.; Mar 31 (111), Apr 21 (119), Jul 7 (133), Aug 4 (97), Aug 11 (138), Dec 8 (124)
Louisville & Nashville Railroad Co.; Aug 4 (105)
Lower Austria (State of); Jun 23 (78)
LSI Logic Corp.; Jun 9 (132), Jun 16 (125), Aug 4 (121), Aug 11 (139)
LSP Energy L.P.; May 19 (159)
LTC Commercial Mortgage Pass-Through Certificates Series 1993-1; Feb 10 (163)
LTC Commercial Mortgage Pass-Through Certificates Series 1994-1; Sep 22 (114)
LTC Commercial Mortgage Pass-Through Certificates Series 1996-1; Sep 22 (114)
LTR Finance No. 1 Ltd.; May 5 (96)
LTV Corp.; Jan 20 (104), Feb 24 (89), Mar 3 (92), Sep 15 (113), Sep 15 (113)
LucasVarity PLC; Feb 3 (113), Feb 10 (155), Mar 17 (143), Apr 7 (134)
Lucca (City of); May 19 (95), Jul 14 (70)
Lucent Technologies Inc.; Jan 20 (105)
Luigino's Inc.; Feb 3 (103)
LUKoil OAO; Dec 1 (61)
Lusitano No. 1 Ltd.; Oct 6 (73)
Luxfer Holdings PLC; Mar 31 (90)
LVMH Moet Hennessy Louis Vuitton; Feb 10 (76), Mar 31 (70), Jun 16 (77), Sep 22 (74), Oct 20 (69), Nov 17 (77)
Lyndon Property Insurance Co.; Nov 3 (142)
Lyon Investments B.V.; Jun 9 (125), Jul 21 (107), Aug 25 (100), Sep 22 (92)
Lyondell Chemical Co.; May 5 (131), Nov 24 (119)

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Mack-Cali Realty Corp.; Jan 13 (104), Mar 17 (125)
MacMillan Bloedel Ltd.; Jun 23 (87), Jun 30 (142), Nov 10 (142)
Macquarie Bank Ltd.; Jun 30 (62), Nov 3 (66)
MacSaver Financial Services Inc.; Apr 7 (114), Jun 30 (118)
Madrid (Autonomous Community of); Dec 15 (91)
Maeda Corp.; Sep 8 (79)
Maestro Securitisation Corp.; Jul 7 (98)
Mafina B.V.; Sep 22 (66)
Magna Group Inc.; May 19 (155)

Magna International Inc.; Sep 15 (71)
Magnum Hunter Resources Inc.; May 19 (138)
Maine Bonding and Casualty Co.; Aug 18 (135)
Majestic Star Casino LLC (The); Jun 9 (133)
Makita Corp.; Mar 31 (76)
Malayan Banking Berhad; Jul 28 (86)
Malaysia & Nippon Insurance Bhd.; Jun 2 (69)
Malaysia (Federation of); Apr 7 (85), Jun 9 (87), Nov 17 (90)
Malaysia National Insurance Sdn. Bhd.; Jun 2 (69), Nov 17 (90)
Malaysian National Reinsurance Bhd.; Jun 2 (69)
Malette Inc.; Jan 20 (67)
Malta (Republic of); Mar 17 (80)
Manila Electric Co.; Aug 4 (83)
Mannesmann AG; May 5 (84), Jun 30 (82), Sep 29 (84), Oct 27 (68), Dec 1 (70), Dec 8 (75)
Mannesmann Finance B.V.; May 26 (89), Aug 25 (70)
Manor Care Inc.; Dec 15 (118)
Manpower Inc.; Jun 30 (126)
Manufacturers Life Insurance Co. (The); Feb 17 (69)
Manufacturers Life Insurance Co. of America (The); Feb 17 (69)
Manulife (International) Ltd.; Feb 17 (69)
Manulife Century Life Insurance Co.; Apr 7 (82)
Manulife Reinsurance Corp. (U.S.A.); Feb 17 (69)
Mapfre Mutualidad de Seguros y Reaseguros; Jul 14 (81)
Marathon Oil Co.; Oct 27 (104)
Marche (Region of); Oct 13 (89)
Marcus Cable Co. L.P.; Feb 10 (132), Mar 17 (103)
Marine Midland Bank, Buffalo, NY; May 26 (141)
Mariner Post-Acute Network Inc.; Mar 10 (149), Jun 23 (138), Oct 13 (131), Nov 17 (116)
Marion Merrell Dow Inc. Associate Stock Ownership Plan Trust; Oct 20 (68)
Maritimes & Northeast Pipeline LLC; Jun 16 (152)
Markel Corp.; Aug 25 (132), Oct 27 (117)
Markel Insurance Co of Canada; Mar 10 (72), Nov 17 (66)
Marks & Spencer Finance (Nederland) B.V.; Oct 6 (88)
Marks & Spencer PLC; Jan 6 (105), Jan 27 (79), Oct 6 (88)
Marmon Holdings Inc.; Oct 27 (97)
Marne (Department of); Jan 6 (77)
Marsh & McLennan Cos.; Jan 6 (147), Jun 16 (155)
Marsh USA Inc.; Jul 7 (156)
Marshall Islands (Republic of); Sep 29 (88)
Martin Marietta Technologies Inc.; Mar 24 (122), Oct 6 (120), Dec 1 (79)
Marubeni Corp.; Feb 17 (81)
Maryland Casualty Co.; Aug 18 (135)
Masco Corp.; Sep 15 (114)
Mass Transit Railway Corp.; Dec 15 (77)
Massachusetts Electric Co.; Feb 10 (135)
MassMutual Global Funding LLC; Jul 14 (59)
Mastellone Hermanos S.A.; Feb 10 (63), Jul 28 (65)
Master Card International Inc.; Mar 10 (151)
Master Graphics Inc.; Nov 17 (116)
MasterDomos; Nov 17 (78)
Matahari Putra Prima (P.T.); Apr 7 (80), Sep 29 (84)
Matria Healthcare Inc.; Apr 21 (121), May 5 (132)
Matsushita Electric Industrial Co. Ltd.; Feb 17 (80)
Mattel Inc.; Aug 4 (121), Aug 18 (102), Oct 13 (131)
Mattress Discounters Corp.; Jul 21 (125), Aug 4 (122), Aug 18 (104)
Maxim Group Inc. (The); Jan 20 (106), May 26 (125), Jul 21 (125)
MAXXAM Inc.; Jul 14 (106)
Maxxim Medical Group Inc.; Nov 10 (112)
Maxxim Medical Inc.; Jun 23 (138)
May Department Stores Co.; Jul 21 (126), Aug 11 (140)
Mayflower Insurance Co. Ltd.; Jun 16 (154)
Mayne Nickless Ltd.; Jan 13 (59), Sep 8 (66), Dec 8 (65)
Maytag Corp.; May 5 (134)
MBIA Investment Management Corp.; Jan 20 (138)
MBNA Corp.; Jan 6 (143), Jan 13 (117)
MBNA Master Credit Card Trust II Series 1999-J; Sep 29 (157)
MBNA Master Credit Card Trust II; Sep 15 (135)
MBS Fund Gamma; Apr 21 (90)
MBS New Zealand No. 4 Ltd.; Jul 28 (94)
MC Cuernavaca Trust; Aug 25 (78)
MC Shipping Inc.; Jun 16 (85), Jun 30 (88)
McCormick & Co. Inc.; Oct 20 (98)
McDermott (J. Ray) S.A.; Sep 8 (115)
McDermott International Inc.; May 19 (138)
MCI WorldCom Inc.; Jul 7 (134), Oct 13 (132)
McKesson HBOC Inc.; May 5 (135), Jun 30 (127)
MCL Auto Loan Funding Corp.; Feb 17 (79)
MCL Japan Funding Special Purpose Co.; Oct 6 (80)
MCL Japan Funding Special Purpose Co.; Sep 1 (68)
McLeodUSA Inc.; Feb 17 (109), Aug 4 (123), Sep 8 (116)
MCMS Inc.; Feb 10 (133)
MCN Energy Group Inc.; Aug 11 (142), Oct 13 (123)
McWatters Mining Inc.; Jul 21 (70)
MDC Communications Corp.; Apr 21 (75)
Mead Corp.; Oct 6 (120)
Meadowbrook Insurance Group; Nov 17 (142)
Medamerica Insurance Co.; Aug 11 (163)
Mediacom LLC; Sep 8 (116)
MediaOne Group Inc.; Mar 31 (101), May 5 (112), May 19 (139), Jun 30 (110)
Medical Protective Co.; Oct 13 (153)
Mediocredito Centrale SpA; Feb 17 (78), Dec 8 (79)
Mediocredito Lombardo S.p.A.; Oct 20 (72)
MEDIQ Inc.; Feb 10 (134), Jun 9 (134)
Meditrust Cos. (The); Nov 17 (117)
MedPartners Inc.; Feb 10 (134), Apr 21 (122)
MedQuest; Sep 22 (112)
Meiji Life Insurance Co.; Feb 24 (64), Dec 8 (82)
Melbourne Water Corp.; Jul 28 (66)
Mercado de Valores de Buenos Aires S.A.; Aug 4 (61)
Mercantile Bancorporation Inc.; Mar 17 (149), May 12 (151), Oct 13 (150)
Merchants & Business Men's Mutual Insurance Co.; Feb 10 (162), May 5 (161)
Merck & Co. Inc.; May 12 (128)
Mercury European Investment Trust PLC; Dec 22 (106)
Mercury European Privatisation Trust PLC; May 19 (113)
Meridian B.V.; Nov 10 (88)
Meridian Industrial Trust; Apr 21 (126)
Meridian Trust Co.; Jan 6 (128), Jun 30 (129)
Merita Bank Ltd.; Sep 29 (92)
Merrill Corp.; Nov 17 (117)
Merrill Lynch & Co. Inc.; Apr 28 (99)
Merrill Lynch Mercury Institutional Liquidity Funds PLC; Feb 24 (62)
Merrill Lynch Mortgage Investors Inc.; Oct 13 (156), Oct 27 (122), Nov 17 (146)
Merry Land LLC; Jul 14 (102), Sep 8 (108)
Mesa Operating Co.; Apr 7 (106), Apr 14 (108), Nov 3 (123)
Metal Management Inc.; Apr 14 (128), Apr 28 (88), May 26 (125)
Metal Manufactures Ltd.; Mar 24 (56), Nov 17 (60)
Metallurg Inc.; May 12 (128)
Met-Ed Capital L.P.; Jan 27 (103)
Methanex Corp.; Aug 4 (66)
Metris Cos. Inc.; Jul 7 (154)
Metris Master Trust; Sep 29 (157)
MetroGas S.A.; May 26 (73)
Metromedia Fiber Network Inc.; Jul 14 (106), Oct 20 (98), Nov 10 (114)
Metronet Communications Corp.; Mar 10 (74)
Metropolitan Edison Co.; Jan 6 (122), Jan 27 (103), May 19 (131)
Metropolitan Group Property & Casualty Insurance Co.; Jul 21 (145)
Metropolitan Life Insurance Co.; Sep 1 (107)
Mettler-Toledo International Inc.; May 26 (102), Jun 16 (102)
Meuse (Department of); Jul 21 (81)
Meyer (Fred) Inc.; Feb 17 (107), Jun 9 (135)
MGC Communications Inc.; Jun 30 (127)
MGICA Ltd.; Jan 6 (66), Jun 16 (69)
MGM Grand Inc.; May 26 (126), Jun 23 (139)
Michael Petroleum Corp.; Apr 14 (128), May 5 (136), Jul 7 (135), Oct 13 (132)
Michaels Stores Inc.; Apr 14 (129)
Michigan Bell Telephone Co.; Mar 17 (100), Mar 31 (93), Oct 20 (88)
Michigan Consolidated Gas Co.; Aug 11 (142), Oct 13 (123)
Microcell Telecommunications Inc.; May 19 (84)
Micron Technology Inc.; Dec 22 (141)
Mid-America Apartment Communities Inc.; May 19 (139)
MidAmerican Energy Holdings Co.; Nov 3 (140)
MidAmerican Funding LLC; Mar 17 (129)
Mid-Century Insurance Co.; Nov 10 (149)
Middlesex Mutual Assurance Co.; Sep 15 (131)
Midland Bank PLC; Mar 24 (98)
Midland Cogeneration Venture L.P.; Feb 24 (101)
Midland Enterprises Inc.; Jul 28 (101), Nov 10 (110)
Midlands Electricity PLC; Jan 27 (103), Jun 2 (85), Aug 18 (80)
Mid-States Corporate Federal Credit Union; Aug 4 (141)
Midway Airlines Corp.; Mar 17 (130)
Midwest Energy Inc.; Oct 13 (119)
Midwest Power Systems Inc.; Mar 17 (129)
Millennium Digital Media Capital Holdings LLC; Aug 11 (143)
MIMLIC Life Insurance Co.; Oct 27 (118)
MindSpring Enterprises Inc.; Apr 7 (118), Apr 14 (130), Oct 6 (121)
Minolta Co. Ltd.; Sep 8 (79)
Mirage Resorts Inc.; Jul 14 (107)
Misawa Homes Co. Ltd.; Nov 24 (79)
Mission Valley Finance Corp.; Jul 14 (121)
Mississippi Chemical Corp.; Nov 3 (121)
Mississippi Power Co.; May 5 (146)
Mississippi Valley Title Insurance Co.; Nov 3 (145)

Mitchell Energy & Development Corp ; May 26 (126), Oct 13 (133)
MITRE Corp.; Jan 20 (106)
Mitsubishi Corp.. Feb 17 (81)
Mitsubishi Electric Corp.; Feb 17 (80)
Mitsubishi Materials Corp.; Sep 29 (87)
Mitsubishi Oil Co. Ltd., Mar 3 (56), Apr 7 (82)
Mitsubishi Trust & Banking Corp ; Nov 24 (76)
Mitsui & Co. Ltd.; Feb 17 (81)
Mitsui Fudosan Co. Ltd.; Feb 17 (80)
Mitsui Marine & Fire Insurance Co Ltd , Mar 17 (79)
Mitsui Mining & Smelting Co. Ltd., Sep 29 (87)
Mitsui Mutual Life Insurance Co.; Feb 24 (64)
Mitsui Trust & Banking Co. Ltd.; Jan 27 (70), Apr 14 (83)
MKB Fastighets AB; Jan 6 (95)
ML CBO XIV Ltd.; Jun 2 (60), Nov 17 (71)
ML CBO XXIV (Cayman) Ltd.; Mar 3 (52)
MMH Holdings Inc.; Aug 18 (105)
MMI Companies Inc.; Nov 10 (151)
MMI Products Inc.; Feb 17 (110)
Mo och Domsjo AB; May 5 (99), Jun 9 (94)
Mobil Australia Finance Company Pty Ltd , Dec 8 (125)
Mobil Corp.; Dec 8 (125)
Mobile Energy Services Co L.L.C.; Jan 27 (106)
Modis Professional Services Inc.; Dec 8 (126)
Mohegan Tribal Gaming Authority; Jan 27 (107), Feb 24 (90)
Moll Industries Inc.; Dec 22 (142)
Money Store Home Improvement Trust 191 (The); Apr 7 (141)
Monsanto Co., Jul 7 (135)
Montell N.V., Sep 29 (89), Oct 13 (100), Nov 10 (81)
Monterrey Power S.A. de C.V.; Sep 22 (75), Nov 17 (92)
Montgomery Mutual Insurance Co.; Feb 10 (162), May 5 (161)
Montgomery Total Return Bond Fund; Apr 28 (100)
Montgomery Ward Insurance Co.; Dec 15 (139)
Montreal Trust Co. of Canada, Jan 6 (70), Mar 17 (65)
Montreal Trustco Inc.; Jan 6 (70)
Monumental General Casualty Co.; Jul 21 (142)
Monumental Global Funding Ltd., May 19 (90)
Monumental Life Insurance Co , Feb 24 (67)
Morgan (J.P.) & Co. Inc.; Oct 27 (111)
Morgan (J P) Commercial Mortgage Finance Corp.; Jul 7 (159), Aug 4 (148)
Morgan Stanley Capital I Inc ; Aug 25 (137)
Morgan Stanley Dean Witter & Co , Apr 28 (98)
Morocco (Kingdom of); Apr 7 (86)
Morris Material Handling Inc.; Feb 24 (91), Jun 16 (127), Aug 18 (105)
Mortgage Capital Funding Inc.; Oct 13 (157)
Morton International Inc.; Feb 10 (150), Mar 24 (129)
Mothers Work Inc., Mar 10 (134)
Motorola Inc , Apr 21 (122), Jun 9 (135), Jun 23 (139)
MRS Logistica S A.; Jan 20 (64), Jan 27 (56), Nov 17 (64), Nov 24 (67)
Mt. Hawley Insurance Co.; Sep 8 (139), Montell N.V.; Oct 13 (100)
MTI Capital (Cayman) Ltd.; Jan 27 (70)
Mueller Group Inc.; Aug 4 (124)
Multicanal S.A.; Feb 24 (47), Apr 14 (65), Jul 28 (65), Oct 13 (69)
Multicare Cos Inc (The); Mar 10 (149)
Munich Reinsurance Co. AG; Feb 10 (81)
Murphy Oil Corp.; Aug 18 (105)
Murrin Murrin Holdings Pty. Ltd.; Sep 22 (60)
Musicland Group Inc. (The); Feb 17 (111)
Mutual Insurance Corp. of America; Dec 8 (136)
Mutual of Omaha Insurance Co.; Jun 2 (124)
Mutual Risk Management Ltd.; Aug 25 (62)
Mutual Securitisation PLC; Mar 17 (92)
Muzak Holdings LLC; Mar 10 (135)
Muzak L.P.; Feb 10 (135)
MVE Inc.; Feb 24 (91), Apr 21 (123)

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N.V. Luchthaven Schiphol (Schiphol Group); May 26 (97)
Nabisco Inc.; Mar 17 (139), Jul 21 (127), Oct 6 (121), Dec 22 (143)
Nabors Industries Inc.; Nov 10 (115), Dec 8 (128)
NAC Re Corp.; Feb 24 (49)
Nacional de Reaseguros S.A.; Jul 14 (82)
Nagoya Railroad Co. Ltd.; Aug 25 (74)
Nakornthai Strip Mill Public Co. Ltd.; Mar 3 (66), Sep 1 (76)
Nalco Chemical Co.; Feb 17 (111), Jul 7 (95), Aug 4 (125), Nov 3 (122)
Nalco Chemical Co.; Sep 15 (115), Sep 22 (100)
Namco Ltd.; Sep 29 (87)
Narragansett Electric Co.; Feb 10 (135)
Nash Finch Co.; Feb 17 (112), Sep 15 (115)
Natexis Banques Populaires; Aug 4 (72)
Natiocredibail; Mar 17 (73), Oct 13 (80)
National Affiliated Investors Life Insurance Co.; Jun 30 (147)
National American Insurance Co.; Mar 17 (155)
National Australia Bank Ltd.; May 19 (79)
National Bank of Canada; Jan 6 (72), Mar 17 (67), Jun 30 (73)
National Bank of Kuwait S.A.K.; Jan 6 (87)
National Bank of New Zealand Ltd. (The); Jun 30 (98)
National Bank of Oman (S.A.O.G.); Jun 2 (72)
National Benefit Life Insurance Co. (NY); Dec 8 (137)
National Casualty Co.; Nov 17 (144)
National City Corp.; Nov 17 (134)
National Family Care Life Insurance Co.; Nov 3 (143)
National Fire & Marine Insurance Co.; Feb 17 (129)
National Fuel Gas Co.; Sep 29 (127)
National Grid Co. PLC; Feb 10 (135)
National Grid Group PLC; Jan 27 (79), Feb 10 (102)
National Health Investors Inc.; Oct 6 (122)
National Integrity Life Insurance Co.; Jun 9 (152), Aug 11 (163), Aug 25 (130), Dec 8 (137)
National Medical Care Inc.; Dec 8 (74)
National Mutual Home Loans Securitisation Fund No. 4; Apr 14 (66)
National Mutual Life Association of Australasia Ltd. (The); Dec 8 (72)
National Power Corp.; Jan 13 (82), Nov 24 (103), Dec 22 (95)
National Provident Institution; Jan 6 (106), Mar 17 (92)
National Rail Corp. Ltd.; Mar 24 (56)
National Service Industries Inc.; Jun 30 (128), Jul 28 (124)
National Société Générale Bank S.A.E.; Feb 10 (72)
National Standard Insurance Co.; Aug 18 (135)
National Steel Corp.; Mar 3 (95)
National Thermal Power Corp.; Nov 17 (82)
National Union Fire Insurance Co. of Pittsburgh, Pa.; Jan 13 (120)
National Westminster Bank PLC/Bank of Scotland; Oct 6 (89)
National Westminster Bank PLC; Sep 15 (90), Nov 3 (101)
National-Ben Franklin Insurance Co. of IL; Jun 16 (154)
Nations Money Market Reserves Fund; Feb 17 (125)
Nationslink Funding Corp.; Feb 17 (132), Oct 27 (122), Nov 17 (147)
NationsRent Inc.; Feb 3 (104), Apr 14 (143), Jun 2 (109)
Nationwide Financial Funding LLC; Aug 25 (64)
Nationwide Mutual Insurance Co.; Feb 3 (119)
Natural Gas Corp. Holdings Ltd.; Jun 30 (91)
Nautilus Insurance Co.; Mar 17 (154), May 19 (162)
Navarre (Autonomous Community of); Feb 24 (72), Jun 9 (92)
Navarre (Foral Community of); Jan 6 (94)
Navigator Gas Transport PLC; Apr 21 (87)
Navistar International Corp.; May 5 (136)
NB Preferred Capital Corp.; Jan 6 (72), Mar 17 (67), Jun 30 (73)
NBTY Inc.; May 12 (129)
NE Restaurant Co. Inc.; Aug 25 (115)
Nebco Evans Holding Co.; Jul 28 (125), Oct 6 (94), Nov 17 (101)
NEC Corp.; Feb 17 (80)
Neff Corp.; Apr 7 (119)
Neiman Marcus Group Inc. (The); May 26 (117), Nov 3 (115)
Nellie Mae Corp.; Jun 2 (120), Jul 21 (141)
Nestle Australia Ltd.; May 26 (79)
Net Sat Servicos Ltda.; Jul 21 (68)
Net.B@nk Inc.; Jul 28 (143)
Neuvant Aerospace Corp.; Mar 31 (111), Apr 14 (132), Nov 24 (120)
Nevada Power Co.; Mar 31 (112), Apr 28 (96), Nov 17 (124)
New Century Energies Inc.; Mar 31 (113)
New Energy Ventures Inc.; Jul 7 (136)
New England Electric System; Feb 10 (135)
New England Telephone & Telegraph Co.; Apr 28 (89)
New Holland Credit Company LLC; May 26 (92)
New Jersey Higher Education Student Assistance Authority; Jun 9 (156)
New Plan Excel Realty Trust; Mar 10 (136), Sep 1 (97)
New Reinsurance Co.; Feb 10 (81)
New South Wales (State of); May 26 (81)
New World Pasta Co.; Feb 10 (136)
New York Life Insurance Co.; Dec 15 (139)
New York State Electric & Gas Corp.; Feb 10 (137), May 5 (147), May 26 (127), Jun 23 (142), Jul 7 (126)
New Zealand Co-operative Dairy Co. Ltd. (The); Apr 21 (93)
New Zealand Dairy Board Finance (N.Z.) Ltd.; Mar 10 (105)
New Zealand Dairy Board; Apr 21 (93), Dec 1 (58)
New Zealand Insurance (Al) Ltd.; Mar 3 (60)
Newcor Inc.; Oct 13 (133), Nov 17 (118)
Newcourt Credit Group Inc.; Mar 17 (148), May 19 (87), Aug 11 (74), Nov 24 (140)
Newell Rubbermaid Inc.; Aug 4 (125)
Newfield Exploration Co.; Aug 4 (126), Aug 11 (144), Sep 8 (117)
Newfoundland (Province of); Dec 1 (53)
Newmont Mining Corp.; May 5 (128)
Newpark Resources Inc.; Jul 7 (149), Nov 24 (120)
Newport News Shipbuilding Inc.; Jan 27 (107), Mar 3 (96), Apr 21 (123), May 19 (137), Jun 9 (136)

News Corp. Ltd.; Apr 14 (67), Aug 4 (111), Sep 29 (54)
Newsquest Capital PLC; Jun 30 (118), Aug 4 (89)
NewTel Enterprises Ltd.; Feb 3 (59), Feb 24 (55), Mar 31 (66), Oct 6 (71)
Newton Corporate Money Fund Ltd.- Euro Class Fund; Mar 10 (84)
Nextel Communications Inc.; Jan 6 (127), Mar 31 (113), Jun 16 (127), Nov 17 (119), Dec 15 (121)
Nextel Partners Inc.; Jan 13 (105)
NEXTLINK Communications Inc.; Jun 2 (105), Nov 24 (121)
Niagara Fire Insurance Co.; Jun 16 (154)
Niagara Mohawk Power Corp.; Jan 6 (128), Jun 30 (129)
Nichimen Corp.; Feb 17 (81), Jul 21 (87)
Niederoesterreichische Landesbank Hypothekenbank AG; Feb 3 (54)
Nielsen Media Research Inc.; Jun 16 (128), Aug 25 (116), Dec 8 (126)
Nieuw Amsterdam Receivables Corp.; Dec 22 (160)
Nike Inc.; Mar 3 (96), Apr 28 (89)
Nikko Securities Co. Ltd.; Mar 3 (55), Jul 21 (87), Nov 24 (77)
Nikon Corp.; Sep 8 (79)
Nine West Group Inc.; Mar 10 (133), Jun 16 (123)
Nintendo Co. Ltd.; Sep 29 (87)
Nippon Mitsubishi Oil Corp.; Apr 7 (82)
Nippon Oil Co. Ltd.; Mar 3 (56)
Nippon Paper Industries Co. Ltd.; Aug 25 (74)
Nippon Sheet Glass Co. Ltd.; Jun 30 (86)
Nippon Steel Corp.; Jul 7 (100)
Nippon Telegraph & Telephone Corp.; Jan 13 (75), Mar 10 (97), May 5 (87), Jul 7 (98), Dec 8 (80)
NIPSCO Capital Markets Inc.; Jun 16 (129)
NIPSCO Capital Trust I; Feb 10 (137)
Nishimatsu Construction Co. Ltd.; Sep 8 (79)
Nissan Fire & Marine Insurance Co. Ltd.; Apr 14 (83)
Nissan Motor Co. Ltd.; Feb 17 (80), Mar 17 (78), Apr 7 (83), Oct 27 (71)
Nissho Iwai Corp.; Feb 17 (81)
Nizhniy Novgorod (Oblast of); Apr 21 (95), Sep 8 (84)
NKK Corp.; Jul 7 (100)
Noble Affiliates Inc.; Jan 6 (128)
Noble Drilling Corp.; Mar 17 (131)
Noma Acquisition Corp.; Apr 7 (113), May 12 (119), Aug 4 (113)
Nomura Asset Securities Corp.; Aug 18 (137), Oct 6 (146)
Nomura Securities Co. Ltd.; Mar 31 (77), Nov 24 (78)
Norampac Inc.; Sep 8 (71)
Noranda Inc.; Sep 29 (66)
Norcen Energy Resources Ltd.; Apr 14 (142)
Nordbanken AB; Sep 29 (92)
Nordbanken Hypotek AB; Mar 24 (94)
Norfolk Southern Corp.; Nov 10 (116)
Norges Statsbaner BA; Mar 3 (62), Mar 10 (107)
Norinchukin Bank; Nov 3 (83)
Normandy Mining Ltd.; Jan 20 (55)
Norsk Hydro ASA; May 19 (100), Jun 2 (71), Jun 16 (86)
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North American Vaccine Inc.; Jun 16 (129), Nov 10 (117), Nov 24 (122)
North American Van Lines Inc.; Nov 10 (117)
North Atlantic Energy Corp.; Apr 7 (119), Jun 2 (106), Jun 23 (143), Oct 20 (99)
North Fork Bancorp; Jun 23 (165), Sep 8 (135)
North River Insurance Co.; Nov 17 (66)
North West Water Finance PLC; Mar 10 (119)
North West Water Ltd.; Aug 4 (91), Aug 18 (80)
Northeast Utilities; Apr 7 (119), Jun 2 (106), Jun 23 (143), Oct 20 (99)
Northern Border Pipeline Co.; Aug 18 (106)
Northern Electric PLC; Mar 17 (93, 150), Jun 2 (85), Aug 18 (80)
Northern Indiana Public Service Co.; Jun 16 (129)
Northern Insurance Co. of New York; Aug 18 (135)
Northern Natural Gas Co.; Jun 2 (107)
Northern Offshore ASA; Feb 10 (96), Feb 24 (69)
Northern Rock PLC; Jan 20 (81)
Northern States Power Co.; Mar 31 (113), Jul 28 (126)
Northpower; Jul 28 (66)
Northstar Life Insurance Co.; Oct 27 (119)
Northumbrian Water Group PLC; Aug 4 (91), Sep 15 (91)
Northumbrian Water Ltd.; Jan 6 (106)
Northwest Airlines Inc.; Feb 10 (138), Apr 14 (134), Jun 30 (129), Dec 15 (122)
Northwest Pipeline Corp.; Sep 15 (128)
Northwestern Pacific Indemnity Co.; Feb 17 (127)
Northwestern Steel & Wire Co.; Oct 6 (123)
Norweb PLC; Aug 4 (91), Aug 18 (80)
Norwegian Cruise Line Ltd.; Dec 8 (107)
Norwich Union Life Australia Ltd.; Dec 8 (66)
Norwood Promotional Products Inc.; Sep 29 (128)
NOVA Chemicals Corp.; Oct 6 (72)
Nova Oilfield Services Inc.; May 5 (139)
NovaCare Inc.; Mar 10 (149), Apr 14 (135), Jul 14 (108)
Novartis AG; Dec 15 (93)
NPI Finance PLC; Jan 6 (106), Mar 17 (92)
NRG Energy Inc.; Jan 6 (129), Mar 31 (113), May 12 (154), Nov 10 (118)
NS (Cayman) Ltd.; Aug 11 (81)
NSM Steel (Delaware) Inc.; Sep 1 (76)
Ntex Inc.; Oct 27 (61)
NTL Communications Corp.; May 12 (130), Jul 7 (137), Jul 21 (80), Dec 1 (81)
NTL Inc.; Aug 4 (127)
NTUC Income Insurance Cooperative Ltd.; Nov 17 ((95)
Nuernberger Hypothekenbank AG; Jul 21 (82), Nov 3 (79)
Nuevo Energy Co.; Jul 21 (128)
Nuevo Grupo Iusacell S.A. de C.V.; Oct 13 (97)
Numatics Inc.; Jul 7 (137)
NV Energieproduktiebedrijf UNA; Mar 17 (138), Nov 3 (90)
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Oak Industries Inc.; Nov 24 (122)
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Oakwood Mortgage Investors Inc.; Jul 21 (150), Nov 10 (155)
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Occidental Petroleum Corp.; Feb 10 (139), Jun 30 (111)
Occidente y Caribe Celular S.A.; Jul 7 (83), Jul 14 (60), Oct 13 (78)
Ocean Energy Inc.; Apr 7 (121), Jul 28 (126)
Ocean Rig Norway A.S.; Jul 21 (91)
Ocean Spray Cranberries Inc.; Apr 21 (124), Jun 23 (144), Oct 6 (123)
Ocidental Companhia Portuguesa de Seguros S.A.; Dec 1 (60)
OCWEN Financial Corp.; Jan 27 (120), Apr 21 (138), Jul 28 (144)
Odyssey Re (London) Ltd.; Jun 2 (83)
Odyssey Reinsurance Corp.; Mar 10 (72), Nov 17 (66)
Oesterreichische Nationalbank; Feb 3 (82)
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Offshore Logistics Inc.; Mar 24 (134)
Ogden Corp.; Mar 17 (132), Jul 7 (138), Sep 29 (129)
OGE Energy Corp.; May 26 (128), Aug 11 (145), Oct 20 (100)
Oglebay Norton Co.; Jan 27 (107), Nov 24 (123)
Ohio Bell Telephone Co.; Mar 17 (100), Mar 31 (93), Oct 20 (88)
Ohio Casualty Insurance Co. Intercompany Pool; Mar 3 (114)
Ohio State Life Insurance Co.; Aug 25 (133)
OHM Corp.; Apr 7 (116)
Oil Insurance Ltd.; Aug 11 (64)
Oil Purchase Co. II; May 19 (92), Sep 29 (76)
Oji Paper Co. Ltd.; Aug 25 (74)
Oklahoma Gas & Electric Co.; May 26 (128)
Olan Enterprises PLC; Jul 21 (84)
Old Republic International Corp.; Nov 3 (144)
Old Republic Life Insurance Group; Dec 8 (138)
Old Republic Title Insurance Group; Nov 3 (145)
Oleoducto Central S.A.; Jun 23 (95), Sep 29 (77)
Olin Corp.; Feb 3 (104)
Olomouc (City of); Aug 25 (65), Oct 20 (62)
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Olympus Optical Co. Ltd.; Sep 8 (79)
OM Corp.; Jun 16 (79)
Omaha Life Insurance Co.; Sep 1 (108)
Oman (Sultanate of); Mar 24 (92), Dec 22 (92)
Oman International Bank S.A.O.G.; Jun 2 (72)
Omega Cabinets Ltd.; Jan 27 (108), Oct 27 (98)
Omega Healthcare Investors Inc.; Aug 11 (146)
OMI Trust 1999-E; Dec 8 (144)
Omnicare Inc.; Jun 23 (144)
Omnicom Group Inc.; May 19 (140)
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Omnipoint Finance Co.; Dec 22 (149)
OMNOVA Solutions Inc.; Oct 20 (101)
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Onyx Acceptance Owner Trust 1999-A; Mar 10 (154)
Onyx Acceptance Owner Trust 1999-B; Jun 2 (126), Nov 17 (147)
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Oracle Alpha Special Purpose Co.; Aug 18 (73)
Oracle Corp.; Nov 17 (120)
Orange & Rockland Utilities Inc.; Apr 14 (135), Oct 20 (99)
Orange PLC; Jun 2 (83), Oct 27 (68), Dec 1 (70), Dec 8 (75)
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Orbital Imaging Corp.; Oct 27 (99)
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Oscar Funding Corp. V; Nov 17 (86)
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Osmanli Bankasi A.S.; Jul 14 (87), Dec 22 (103)
Osprey Maritime Ltd.; May 12 (89)
Osprey Trust; Sep 29 (130)
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OTE Hellenic Telecommunications Organisation S A , Jan 13 (71), Dec 8 (77)
Otso Loss of Profits Insurance Co Ltd.; Feb 10 (74), Feb 24 (61), Oct 20 (65), Nov 17 (73)
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Outsourcing Solutions Inc.; Nov 3 (139)
Oversea-Chinese Banking Corp. Ltd.; Jul 7 (107)
Overseas Shipholding Group Inc.; Mar 3 (98), Jun 23 (145)
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Pacific & Atlantic Holdings Inc.; Mar 10 (89), Sep 15 (81)
Pacific Aerospace & Electronics Inc.; Oct 27 (99)
Pacific Bell, Oct 20 (88)
Pacific Circuits Inc.; Jul 28 (127)
Pacific Dunlop Ltd.; Nov 10 (68)
Pacific Employers Insurance Co.; Jul 14 (120)
Pacific Enterprises; Jun 30 (136)
Pacific Guardian Life Insurance Co. Ltd.; Feb 24 (64), Dec 8 (82)
Pacific Gulf Properties Inc.; Jun 23 (146)
Pacific Insurance Co.; Jun 16 (154)
Pacific Life & Annuity Co.; Jul 14 (121)
Pacific Lumber Co.; Jul 14 (106)
Pacific Palisades Funding Ltd.; Apr 7 (75), Nov 17 (81)
Pacifica Papers Inc.; Feb 17 (70)
Pacificare Health Systems Inc.; Feb 24 (105), Nov 17 (142)
PacifiCorp Group Holdings Co.; Feb 17 (113), May 5 (158)
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Packaged Ice Inc.; Jan 27 (109)
Packaging Corp. of America; Mar 24 (123), Apr 7 (124)
Pac-West Telecomm Inc.; Jan 27 (110)
Pafco General Insurance Co.; Nov 10 (152), Dec 8 (140)
Paging Network Inc.; Mar 3 (98), Sep 8 (121), Oct 20 (101), Nov 17 (120)
Paiton Energy Funding B.V.; Apr 7 (79), Nov 24 (73)
Pakistan (Islamic Republic of); Feb 3 (121), Jul 14 (79), Nov 24 (85), Dec 15 (85)
Pan American Energy LLC; Jul 28 (65)
Pan Pacific Retail Properties Inc.; Oct 20 (102)
Panaco Inc; Feb 3 (105), May 12 (132), Jun 9 (137), Nov 24 (125)
Panama (Republic of); Dec 15 (86)
Panamerican Beverages Inc.; Mar 24 (93)
PanAmSat Corp.; Feb 3 (106), Mar 17 (121), Mar 24 (115), Jun 30 (121)
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PanEnergy Corp.; Mar 3 (86), Mar 31 (104), Apr 28 (80), May 5 (125), Aug 4 (107), Sep 15 (107)
Panhandle Eastern Pipe Line Co.; Mar 3 (86), Apr 7 (126)
Pannon GSM Tavkozlesi Rt.; Jul 21 (83)
PanOceanic Bulk Carriers Ltd.; Feb 3 (66)
Panolam Industries International Inc.; Feb 3 (105), Mar 24 (124), Nov 24 (126)
PanPacific Funding Corp.; Oct 13 (94)
Pantry Inc. (The); Mar 24 (125), Sep 15 (107)
Paperboard Industries International Inc.; Apr 14 (74)
Papua New Guinea (Independent State of); Feb 3 (80), May 12 (84), Aug 4 (83), Sep 8 (83)
Paradigm Insurance Co.; Oct 20 (120)
Paragon Auto Receivables Owner Trust 1999-A; Apr 7 (142)
Paragon Corporate Holdings Inc.; May 12 (132), Oct 13 (134)
Paraguay (Republic of); Feb 10 (96), Jul 7 (105)
Paramount Communications Inc.; Sep 15 (126)
Paribas S.A.; Feb 10 (77), Aug 25 (67)
Park Place Entertainment Corp.; May 5 (139), Jun 2 (108)
Park'N View Inc.; Mar 10 (137)
Parker & Parsley Petroleum Co.; Apr 7 (106), Apr 14 (108), Nov 3 (123)
Pasminco Ltd.; Apr 21 (72)
Pathmark Stores Inc.; Mar 17 (132)
Patrimonio Autonomo Union Temporal; Jun 23 (95)
Paul Revere Life Insurance Co. (The); Nov 10 (153)
Paxson Communications Corp.; Aug 18 (107), Sep 29 (131)
PCA Health Plans of Florida Inc.; Feb 24 (105)
PDV America Inc.; Sep 15 (116)
Peak Funding Ltd.; Mar 3 (58)
Peak Property & Casualty Insurance Corp.; Nov 24 (147)
Pearl Assurance PLC (Long-Term Fund); Jan 6 (66)
Pearl Assurance PLC; Jun 16 (107)
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Pebble Beach Co.; Jul 28 (128)
PECO Energy Co.; May 12 (133), Sep 29 (145)
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Peg Managers Acceptance Corp.; Mar 31 (130)
Pegasus Communications Corp.; Jun 9 (138),.Jul 28 (129), Sep 29 (131)
Pegasus Shipping (Hellas) Ltd.; Apr 28 (55), Nov 3 (81), Nov 24 (72)
Pekin Insurance Co.; Nov 17 (143)
Pemex Finance Ltd.; Feb 24 (66)
Pemopro S.A. de C.V.; Jun 23 (105), Sep 22 (76), Nov 3 (89)
Pen Holdings Inc.; May 19 (141)
Penda Corp.; Apr 21 (125), Jun 16 (134)
Penelec Capital; Jan 6 (122), Jan 27 (103)
Peninsula Gaming Co. LLC; Jul 14 (109)
Peninsular & Oriental Steam Navigation Co. (The); Mar 31 (90), Jun 2 (84)
Penn Fuel Corp.; Jan 27 (100), Oct 6 (105)
Penn National Gaming Inc.; Dec 22 (144)
Penn Traffic Co.; Mar 10 (137), Jul 28 (129)
Penn Treaty Life Insurance Co.; Jan 20 (141)
Penney (J.C.) Co.; Jan 13 (106), Jun 9 (138), Jun 16 (135)
Pennsylvania Economic Development Financing Authority; Apr 21 (139)
Pennsylvania Electric Co.; Jan 6 (122), Jan 27 (103), May 19 (131)
Pennsylvania Enterprises Inc.; Jun 16 (144), Nov 10 (121)
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PennzEnergy Co.; Apr 14 (136), Apr 28 (90), May 26 (113), Aug 25 (117)
Pennzoil-Quaker State Co.; Dec 8 (127)
Pentacon Inc.; Mar 17 (132), Mar 24 (125)
Pentair Inc.; Aug 25 (117), Sep 29 (133)
Penton Media Inc.; Aug 4 (128)
People's Bank Credit Card Master Trust; Oct 6 (147)
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PeopleFirst.com Auto Receivables Owner Trust 1999-1; Dec 15 (143)
Peoples Benefit Life Insurance; Feb 24 (67)
Peoples Heritage Financial Group; Jun 9 (148)
Peoples Telephone Co. Inc.; Jan 6 (130)
Pep Boys-Manny, Moe & Jack; Jan 13 (106), Jan 20 (107)
Pepsi Bottling Group Inc. (The); Mar 3 (99), May 5 (140)
PepsiCo Inc.; Feb 10 (140), Aug 18 (107)
Pepsi-Gemex S.A. de C.V.; Sep 22 (79)
Perez Companc S.A.; May 12 (63), Jul 28 (65)
Permanent Custodians Ltd.; Apr 28 (45)
Perry Judd's Holdings Inc.; Apr 14 (137), Jun 23 (150)
Petro Stopping Centers Holdings L.P.; Jul 7 (139)
Petrofina (DE) Inc.; Sep 22 (66)
Petrofina International Group S.A.; Sep 22 (66)
Petroleos Mexicanos; Mar 10 (99), May 12 (81), Sep 22 (76)
Petroleum Heat & Power Co. Inc.; Feb 17 (114)
Petroliam Nasional Berhad; Jan 13 (79), Apr 14 (85), Aug 4 (79), Nov 17 (91)
Petrozuata Finance Inc.; Sep 15 (93)
Petsec Energy Inc.; Jan 6 (130), Nov 24 (127)
PetsMart Inc.; May 19 (142)
Pfizer Inc.; Nov 10 (140)
PFL Life Insurance Co.; Jul 21 (142)
PG Energy Inc.; Jun 16 (144), Nov 10 (121)
Pharmaceutical Fine Chemicals S.A.; Jan 13 (78)
Pharmacia & Upjohn Inc.; May 12 (134), Aug 11 (146)
PharMerica Inc.; Jan 20 (93), May 5 (115), Jul 7 (119)
Phase Metrics Inc.; May 5 (140)
Phebus Finance S.A.; Dec 15 (70)
Phelps Dodge Corp.; Jan 27 (111), Feb 24 (92), Mar 10 (138), Sep 1 (97), Oct 6 (124), Oct 13 (113), Oct 20 (89)
PHH Corp.; Jun 2 (95), Dec 15 (109)
Philadelphia Consolidated Holding Corp.; Apr 21 (150)
Philadelphia Suburban Water Co.; Mar 3 (100)
Philip Morris Cos. Inc.; Jan 20 (110)
Philipp Brothers Chemicals Inc.; Nov 24 (127)
Philippine Long Distance Telephone Co.; Mar 31 (85), Jun 16 (88)
Philippines (Republic of); Jan 13 (82)
Phillips Petroleum Co.; Mar 31 (114), Oct 6 (125)
Phoenix American Life Insurance Co.; Dec 22 (154)
Phoenix Color Corp.; Jan 27 (111)

Phoenix Indemnity Insurance Co.; Mar 3 (112)
Phoenix Park Funding Ltd.; Sep 22 (82)
PhoneTel Technologies Inc.; Jan 6 (131)
Photronics Inc.; Sep 29 (133)
Physicians Care PPO Inc.; Nov 17 (144)
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Pilgrim's Pride Corp.; May 19 (143), Aug 25 (118)
Pillowtex Corp.; Sep 15 (117), Nov 3 (122), Dec 1 (81)
Pindo Deli Pulp & Paper Mills (P.T.); Apr 7 (80), Aug 25 (71)
Pinnacle Holdings Inc.; Oct 6 (125)
Pioneer American Insurance Co.; Oct 6 (143)
Pioneer Hi-Bred International Inc.; Jan 6 (131), Mar 24 (127), Oct 13 (134)
Pioneer International Ltd.; Apr 7 (62), Dec 8 (67)
Pioneer Natural Resources Co.; Jan 20 (113), Apr 7 (106), Apr 14 (108), Nov 3 (123)
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Plains All American Pipeline L.P.; Sep 22 (102)
Plains Resources Inc.; Sep 22 (103), Dec 8 (128)
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Planet Hollywood International Inc.; Jan 20 (116), Apr 7 (127), Apr 14 (137)
Plantation Pipe Line Co.; May 12 (136), Jun 23 (151)
Plastic Containers Inc.; May 12 (136), Jul 14 (109)
Platinum Technology Inc.; Apr 7 (104), May 26 (112), Aug 4 (103)
Players International Inc.; Aug 25 (119)
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Poindexter (J.B.) & Co. Inc.; Dec 1 (83)
Poland (Republic of); Jun 16 (89)
Polo Ralph Lauren Corp.; Nov 3 (124)
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Polygon Insurance Co. Ltd.; Nov 17 (71)
Polypore Inc.; Dec 15 (125)
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Portugal Telecom International Finance B.V.; May 19 (101)
Portugal Telecom S.A.; Jan 13 (83)
Post Apartment Homes L.P.; Feb 10 (141), Jul 28 (130)
Potlatch Corp.; Mar 17 (133)
Power Finance Corp. Ltd.; Aug 11 (88)
Powerco Ltd.; Dec 15 (84)
PowerGen U.K. PLC; Apr 7 (96), Jun 23 (117), Aug 18 (80)
Powszechna Kasa Oszczednosci Bank Panstwowy; Jan 6 (91)
PP&L Resources Inc.; Oct 20 (103)
PPG Industries Inc.; Jun 16 (138)
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Precision Castparts Corp.; May 26 (130), Jun 23 (151)
Precision Partners Inc.; Mar 10 (140), Mar 17 (134)
Preferred Receivables Funding Corp.; Jan 6 (152)
Premark International Inc.; Sep 22 (98), Dec 8 (129)
Premier Auto Trust 1999-1; Mar 24 (142), Sep 15 (135)
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Premier Healthcare of Arizona Inc.; Dec 8 (139)
Premier Insurance Co.; Nov 17 (66)
Premier International Foods PLC; Aug 11 (111), Sep 8 (90), Dec 22 (108)
Premier Parks Inc.; Jun 23 (152), Nov 3 (125)
President Casinos Inc.; Dec 1 (83)
Presidential Life Corp.; Jan 6 (148)
Preston Trucking Co.; Jun 30 (142)
Price Communications Wireless Inc.; Nov 3 (126)
Price Development Co. L.P.; Feb 3 (99)
Price/Costco Canada Inc.; Apr 7 (105)
Priceline.com; Aug 18 (111)
Pride Trust; Sep 15 (72)
Primacom AG; Mar 24 (78)
Primary Industry Bank of Australia Ltd.; May 26 (80), Oct 27 (76)
Prime Succession Inc./Rose Hills Acquisition Corp.; Jan 20 (66)
Prime Succession Inc.; Jan 20 (66), Mar 31 (115), Nov 10 (122)
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Primus Telecommunications Group Inc.; Jan 27 (112), Sep 1 (98), Sep 29 (134)
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Principal Financial Services Inc.; Aug 18 (133)
Principal Healthcare Finance Trust; Nov 17 (60)
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Prison Realty Trust Inc.; May 26 (130), Dec 1 (84)
Procter & Gamble Co.; Jun 16 (139), Aug 18 (112), Dec 15 (125)
Procter & Gamble Co.; Sep 15 (117), Sep 29 (135)
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Project Orange Funding L.P.; Dec 8 (130)
ProLogis Trust; Apr 21 (126), Sep 1 (115)
Prominent Funding Corp.; Mar 24 (143)
Promise Co. Ltd.; Nov 10 (81)
Promus Acceptance Corp.; Apr 14 (151)
Promus Hotel Corp.; Jun 30 (131), Sep 15 (111), Nov 10 (108), Dec 8 (122)
Property-Owners Insurance Co.; Oct 27 (119)
Protection One Alarm Monitoring Inc.; Aug 25 (119), Nov 10 (122)
Protective Life Insurance Co.; Dec 8 (139)
Providence Gas Co.; Nov 24 (130)
Provident American Life & Health Insurance; Aug 25 (133)
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Prudential Corp. Australia Ltd.; Jan 6 (67)
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Prudential Home Mortgage Securities Co. Inc. (The); May 5 (163), Aug 18 (137)
Prudential Property Investment Separate Account; Mar 31 (116)
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PSEG Energy Holdings Inc.; May 19 (143), Sep 22 (104)
PSI Energy Inc.; Aug 18 (89), Sep 29 (115)
PSINet Inc.; Jul 21 (130), Dec 1 (84)
PTC International Finance B.V.; Nov 24 (86)
PTCL Receivables Master Trust; Jan 6 (91)
PTT Exploration and Production Public Co. Ltd.; May 12 (92)
Public Power Corp. of Greece; Oct 13 (84), Dec 8 (77)
Public Service Co. of Colorado; Mar 31 (113)
Public Service Co. of New Hampshire; Apr 7 (119), Jun 2 (106), Jun 23 (143), Oct 20 (99)
Public Service Co. of New Mexico; Mar 24 (128), Jun 2 (121), Sep 1 (99)
Public Service Co. of North Carolina Inc.; Feb 24 (93)
Publishing and Broadcasting Ltd.; Jul 21 (61), Sep 1 (55), Oct 20 (60)
Pueblo Xtra International Inc.; Oct 6 (126)
Puget Sound Energy Inc.; Mar 17 (136)
PUMA Finance Ltd.; Mar 10 (67)
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Qatar (State of); Jan 13 (86), May 19 (102)
QGPC Finance (Cayman) Ltd.; Nov 10 (74)
Quadrant Indemnity Co.; Feb 17 (127), Jul 28 (147)
Qualcomm Inc.; Jun 16 (139), Jul 7 (140), Jul 14 (110), Jul 21 (130), Jul 28 (131), Sep 22 (105)
Quality Food Centers Inc.; Feb 17 (107), Jun 9 (135)
Quantum Health Resources Inc.; Apr 7 (123), Aug 25 (116)
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Quebecor Printing Inc.; May 26 (83), Jul 21 (71), Aug 11 (78), Oct 20 (61)
Queen Sand Resources Inc.; May 5 (141), Jun 9 (139), Jul 7 (141), Nov 10 (123)
Queensland (State of); May 26 (81)
Quest Diagnostics Inc.; Feb 17 (121), May 5 (141), Jun 9 (139), Jun 16 (140), Jul 14 (113)
Questar Market Resources Inc.; Mar 10 (141)
Quezon Power (Philippines) Ltd.; Jan 13 (82)
Quorum Health Group Inc.; Feb 3 (107)
Qwest Communications International Inc.; Apr 28 (70), Jun 23 (153), Jul 28 (113)

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R&B Falcon Corp.; Mar 3 (100), Mar 24 (128), Mar 31 (117), Apr 28 (95)
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R.A.B. Enterprises Inc.; Jan 6 (132)
Rabobank Nederland; Oct 27 (76)
Radian Guaranty Inc.; Aug 4 (146)
Radio e Televisao Bandeirantes Ltda.; Jan 27 (56), Dec 15 (65)
Radio One Inc.; May 26 (131)
Radio Television Espanola; Apr 7 (88)
Raiffeisen Zentralbank Oesterreich; Aug 11 (62)
Railtrack PLC; Feb 10 (102), Feb 24 (79), Mar 10 (120), May 12 (96), Jun 30 (99), Aug 25 (89), Oct 20 (86), Dec 22 (106)
RailWorks Corp.; Apr 7 (127)
Ralphs Grocery Co.; Feb 17 (107), Jun 9 (135)
Ralston Purina Co.; Jun 16 (142)
RAM Energy Inc.; Oct 27 (100)
RAMS Mortgage Corp. Ltd.; Dec 8 (67)
Randall's Food Markets Inc.; Mar 3 (101), Aug 4 (134)

Range Resources Corp.; Mar 3 (101)
Rank Group PLC (The); Aug 18 (76), Dec 15 (97)
Ras Laffan Liquefied Natural Gas Co Ltd., Mar 31 (86), Jul 7 (106), Sep 1 (71), Nov 17 (94)
Rauma Oy; Apr 28 (50)
Raychem Corp.; May 26 (133), Oct 6 (135)
Rayonier Inc.; Aug 4 (129), Nov 3 (127)
Rayonier Inc.; Oct 6 (127), Oct 20 (104)
Raytheon Co.; Oct 20 (107), Nov 10 (124)
RBS Participacoes S.A.; Jan 20 (64), Aug 4 (62), Nov 17 (64)
RC/Arby's Corp.; Feb 10 (147)
RCN Corp.; Jul 7 (142), Oct 13 (135)
Read-Rite Corp.; Aug 11 (147)
Realty Income Corp.; Jun 30 (132)
Reaseguradora de Colombia S.A.; Jun 23 (93), Nov 10 (75)
Reaseguradora Patria S.A.; Jun 16 (84)
Reckitt & Colman PLC; May 26 (105), Aug 4 (89)
Reckson Associates Realty Corp.; Apr 7 (128)
Red Roof Inns Inc.; Jun 30 (133), Jul 21 (77)
Redland Insurance Co.; Mar 3 (112), Nov 24 (142), Dec 15 (136)
Reebok International Ltd.; Feb 3 (108), Feb 10 (148)
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Regal Cinemas Inc.; Aug 18 (112)
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Reliant Building Products Inc.; Feb 24 (92), Sep 1 (100), Dec 8 (130)
Reliant Energy Inc.; Mar 17 (138), Sep 22 (106), Nov 10 (127)
ReliaStar Financial Corp.; May 12 (158), Oct 13 (154)
Remington Products Co. LLC; Mar 31 (118), Nov 10 (127)
Remsen Funding Corp.; Apr 21 (152)
Remy Cointreau S.A.; Mar 17 (75)
Renaissance Energy Co.; Sep 22 (93), Oct 13 (123)
Renaissance Media Group LLC; Mar 17 (103)
RenaissanceRe Holdings Ltd.; Jan 20 (61)
Renault Credit International S.A. Banque; Apr 7 (71)
Renault, Mar 24 (74), Apr 7 (70)
Renco Metals Inc.; Nov 3 (127)
Rental Service Corp.; Feb 3 (104), Apr 14 (143), Jun 2 (109), Jul 7 (143), Sep 8 (122)
Rent-Way Inc.; Dec 1 (85)
Repap New Brunswick Inc.; Jan 6 (73), Jun 2 (59), Jun 16 (75), Jun 23 (88)
Repsol S.A , Jan 27 (53), May 12 (64), Jul 7 (108)
Reptron Electronics Inc.; Aug 18 (113)
Republic Engineered Steels Inc.; Apr 21 (127)
Republic New York Corp.; May 19 (112), Jul 28 (143)
Republic Services Inc.; Mar 31 (118), May 19 (145)
Republic Technologies International LLC; Aug 11 (148), Dec 15 (126)
Residential Funding Mortgage Securities I Inc.; Feb 10 (164), Aug 18 (138), Oct 20 (121)
Residential Mortgage Securities 5 PLC; Mar 3 (70)
Resolution Trust Corp.; Nov 3 (147)
Resort at Summerlin L.P. (The); Oct 13 (139)
Reunion (Region of); Apr 14 (81)
Reuters Group PLC; Aug 25 (90), Sep 8 (92)
REV Holdings Inc.; Aug 4 (130), Nov 24 (128)
Revlon Consumer Products Corp.; Apr 14 (137), Aug 4 (130), Oct 13 (139), Nov 24 (128)
Revolution Funding Corp.; Apr 7 (84)
Rexam PLC; Jun 9 (101)
Reynolds Metals Co.; Aug 18 (86), Aug 25 (120)
RG Receivables Co. Ltd.; Mar 10 (71), Jul 14 (58)
RGA Reinsurance Co.; Aug 18 (132)
RHB Bank Berhad; Jul 7 (102), Nov 24 (81)
Rheinboden Hypothekenbank AG; Nov 3 (78)
Rheinmetall AG; Dec 1 (55)
Rhiag S.A.; Jul 14 (69), Aug 11 (94)
Rhone-Poulenc S.A.; Mar 24 (77), Oct 20 (68)
Rhythms NetConnections Inc.; Jun 30 (133)
RI Financial Structures B.V.; Oct 27 (76)
Riau Andalan Pulp & Paper Corp. (P.T.); Apr 7 (80)
Richfood Holdings Inc.; May 5 (142), Jun 16 (145), Sep 8 (125)
Richmont Marketing Specialists Inc.; Jan 20 (117), May 12 (137)
Ricoh Co. Ltd.; Jan 6 (83)
Ricoh Leasing Co. Ltd.; Mar 24 (85)
Rifkin Acquisition Partners L.L.L.P.; Mar 3 (102)
Riga (City of); Sep 22 (73), Oct 27 (73)
Rio de Janeiro (City of); Jan 20 (62), Jan 27 (56), Nov 17 (65), Nov 24 (68)
Rio Hotel & Casino Inc.; Jan 13 (108)
Rite Aid Corp.; Mar 10 (142), Apr 14 (138), Jun 23 (154), Aug 4 (130), Nov 3 (128)
Rite Aid Corp.; Sep 29 (137), Oct 13 (140), Oct 27 (100)
Riverside County Treasurer's Pooled Investment Fund; May 19 (156)
Riverwood International Corp.; Sep 1 (100), Sep 15 (118)
Riviera Black Hawk Inc.; Jun 2 (109)
RJ Reynolds Tobacco Holdings Inc.; Jul 7 (143), Nov 10 (128)
RJR Nabisco Holdings Corp.; Mar 17 (139), May 5 (142)
RLI Insurance Co. Group; Sep 8 (139), Sep 15 (132)
RML Insurance Co.; Dec 8 (136)
Robert Fleming & Co. Ltd.; Jun 9 (101)
Rock River Insurance Co.; Jun 2 (123)
Rockland Electric Co.; Apr 14 (135), Oct 20 (99)
Rocky Mountain Hospital and Medical Service (d/b/a Blue Cross & Blue Shield of Colorado); Jan 6 (149), May 12 (159)
Rocky Mountain Hospital and Medical Service (d/b/a Blue Cross & Blue Shield of Colorado); Oct 13 (155)
Rodamco N.V.; Mar 17 (81), Jun 30 (90)
Rogers Communications Inc.; Aug 4 (66)
Rohm and Haas Co.; Jan 6 (133), Feb 10 (150), Mar 24 (129), Jun 30 (134)
Rolls-Royce PLC; Jan 27 (80), Sep 29 (99), Nov 10 (91)
Rolo Banca 1473 SpA; Aug 11 (97)
Romania (Republic of); Apr 14 (88)
Rose Hills Acquisition Corp.; Jan 20 (66)
Rose Hills Co.; Nov 10 (129)
Rossi Residencial S.A.; Jan 20 (64), Apr 21 (74), Nov 17 (64)
Rossiyskiy Kredit Bank; Dec 1 (64)
Rossiyskiy Kredit Securities B.V.; Apr 14 (89)
Rostelecom; Nov 24 (88)
Rothmans International BV (NL); Jan 20 (80), Aug 11 (108), Dec 1 (67)
Rowan Cos. Inc.; Mar 17 (139), Oct 27 (101
Royal & Sun Alliance Accident Insurance Ltd.; Mar 3 (61)
Royal & Sun Alliance Insurance Group PLC; Sep 15 (92), Sep 22 (86)
Royal & Sun Alliance Insurance PLC; Mar 17 (95), Jul 21 (98)
Royal Bank of Scotland Group PLC; Dec 8 (100)
Royal Bank of Scotland PLC; Jun 30 (100)
Royal Caribbean Cruises Ltd.; Apr 7 (129), Sep 15 (121), Oct 13 (141)
Royal Dutch/Shell Group of Companies; Jul 28 (90)
Royal London Mutual Insurance Society Ltd.; Mar 31 (91)
Royal Oak Mines Inc.; Jan 6 (75), Jan 13 (62), Feb 24 (58)
Royster-Clark Inc.; Apr 21 (127)
RPM Inc.; Jul 21 (131)
RSL Finance (No. 1) PLC; Jan 20 (82), Jan 27 (80)
Rubbermaid Inc.; Aug 4 (125)
Rural Cellular Corp.; Nov 17 (121)
Rural/Metro Corp.; Jul 28 (132)
Russel Metals Inc.; May 19 (88)
Russell-Stanley Holdings Inc.; Feb 10 (151)
Russian American Insurance Co.; Jan 13 (120)
Russian Federation (The); Feb 10 (97), Apr 28 (60), May 12 (85), May 26 (101), Aug 11 (102)
Ruth U. Fertel Inc.; Aug 4 (133)
Rutherford-Moran Oil Corp.; Jan 6 (134), Mar 3 (102), Mar 24 (130)
Ryder System Inc.; Jul 28 (132)

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S x L Corp.; Nov 24 (79)
S&T Bank; Oct 6 (137)
S.A. Organizacion Coordinadora Argentina; Feb 3 (51), Feb 10 (64), Jun 16 (65), Nov 10 (65)
SA Organizacion Coordinadora Argentina; Dec 15 (60)
Saar Holdings CDO Ltd.; Mar 31 (68)
Sac Farmers' Mutual Insurance Association; Jun 16 (155)
Sadia IFC Trust; Jan 27 (56), Nov 24 (151)
Sadia S.A.; Jan 20 (64), Jan 27 (56), Nov 17 (64), Nov 24 (69)
SAFECO Corp.; Jun 23 (171), Nov 24 (148)
SAFECO Life Insurance Co.; Jul 7 (157)
Safeguard Insurance Co.; Mar 17 (95)
Safelite Glass Corp.; Nov 10 (129)
Safety Components International Inc.; Jan 20 (118), Apr 21 (128), Nov 10 (130)
Safety-Kleen Corp.; May 12 (137), Sep 22 (106)
Safeway Inc.; May 5 (143), Aug 4 (134)
Safeway Inc.; Sep 29 (136), Oct 13 (141)
Saga Petroleum ASA; Jan 20 (77), May 19 (100), Jun 2 (71), Jun 16 (86), Sep 8 (83)
Saison Life Insurance Co. Ltd.; Mar 24 (85)
Sakura Bank Ltd.; Jan 6 (85), Oct 20 (73), Nov 3 (83)
Salomon Brothers Mortgage Securities VII Inc.; Jun 9 (157), Jun 16 (157)
Salton Inc.; Jul 7 (146), Aug 11 (149), Oct 13 (142), Dec 22 (144)

Salton Sea Funding Corp.; Feb 17 (125), Mar 3 (111)
Samara Oblast; Nov 10 (85)
Sampo Group (The); Oct 20 (65), Nov 17 (73)
Samsonite Corp.; Apr 14 (138)
Samsung Electronics Co. Ltd.; Dec 8 (84), Dec 22 (86)
Samsung Fire and Marine Insurance Co. Ltd.; Nov 17 (88), Nov 24 (80)
San Diego Gas & Electric Co.; Mar 3 (103), Jun 30 (136)
San Paolo IMI SpA; Mar 31 (73), May 12 (78)
SANLUIS Corporación S.A. de C.V.; Oct 13 (98)
Sanmina Corp.; Aug 11 (149), Aug 18 (113)
Sanpaolo IMI SpA; Sep 22 (71)
Santa Fe Energy Resources Inc.; Jan 20 (120)
Santa Fe Snyder Corp.; Jun 2 (110), Jun 9 (140), Jun 16 (142), Jul 28 (133)
Santos Ltd.; Mar 17 (61), Sep 29 (58)
Sanwa Bank California; Sep 22 (110)
Sanwa Bank Ltd.; Jan 6 (85), Nov 3 (83)
Sanwa Business Credit Corp.; Feb 10 (159), Oct 13 (149)
Sara Lee Corp.; Jun 30 (135)
Satelit Palapa Indonesia (P.T.); Apr 7 (80)
Savannah Electric & Power Co.; May 5 (146)
Savers Property & Casualty Insurance Co.; Aug 25 (134), Nov 17 ((142)
Sbarro Inc.; Sep 15 (121)
SBC Communications Inc.; Mar 31 (93), Oct 20 (88)
SBS-AGRO Bank; Dec 1 (64)
SBS-Agro Finance B.V.; Aug 4 (85)
SC International Services Inc.; Mar 31 (119)
SCANA Corp.; Feb 24 (93), Nov 17 (122)
SCE Capital Co.; Jul 21 (107)
Schein Pharmaceutical Inc.; Jan 6 (134)
Schneider S.A.; Jan 20 (71)
School Specialty, Inc.; Mar 31 (120)
Schroders Property Fund; Sep 1 (56)
Schuff Steel Co.; Dec 1 (86)
Schweizerische Lebensversicherungs & Rentenanstalt; Jan 13 (87), Feb 10 (98), Mar 3 (65)
Science Applications International Corp.; Jan 6 (135)
SCL Enterprise Special Purpose Co.; Aug 4 (76), Aug 18 (74)
SCNewsub LLC/PGNewsub LLC; Oct 6 (129)
SCOR; Aug 18 (70)
Scotia Mortgage Corp.; Jan 6 (70)
Scotia Pacific Co. LLC; Feb 24 (94)
Scotia Schools Trust; Mar 24 (66)
Scotiabank (UK) Ltd.; Jan 6 (70), Mar 17 (65)
Scotland International Finance No. 2 B.V.; Dec 8 (94)
Scotsman Industries Inc.; Jul 14 (113), Sep 1 (101)
Scott Fetzer Financial Group Inc.; Feb 17 (129)
Scott Paper Co.; May 26 (123), Sep 8 (114)
Scottish & Newcastle PLC; Jun 30 (101), Sep 15 (92), Oct 13 (110), Dec 8 (101)
Scottish Amicable Life PLC; Mar 24 (99)
Scottish and Southern Energy PLC; Feb 10 (108), Aug 18 (80)
Scottish Equitable PLC; Feb 24 (67), Jul 21 (142), Aug 18 (74)
ScottishPower PLC; Feb 17 (113), Jun 16 (108), Aug 4 (91)
ScottishPower UK PLC; Aug 18 (80), Dec 15 (98)
Scotts Co. (The); Jan 13 (108), Jan 27 (113)
Scottsdale Insurance Co.; Feb 3 (119), Nov 17 (144)
Scovill Fasteners Inc.; Jan 20 (119), Aug 25 (121)
Scudder Global Opportunities Fund - U.S. Reserve Fund; Feb 10 (88)
Sea Containers Ltd.; Oct 13 (73)
Seaboard Systems Railroad Inc.; Aug 4 (105)
Seagram Co. Ltd. (The); Feb 3 (60), Jun 2 (59)
Sea-Land Service Inc.; Aug 4 (105)
Sealed Air Corp.; May 19 (145)
Sears Credit Account Master Trust II; Oct 6 (148)
Sears Roebuck & Co.; Mar 17 (140), Sep 8 (123)
SEB S.A.; Feb 10 (78)
Secured Asset Funding Entity No. 1 Ltd.; Sep 8 (66)
Securitized Asset Sales Inc.; Aug 18 (138)
Security Benefit Life Insurance Co.; Mar 17 (159)
Security Capital Group Inc.; Dec 15 (126)
Security Insurance Co. of Hartford; Nov 24 (147)
Security Life and Trust Insurance Co.; Oct 27 (120)
Security Union Title Insurance Co.; Feb 10 (161), Aug 18 (131)
SEEBOARD PLC; Jun 2 (85), Aug 18 (80), Dec 15 (99)
Sega Enterprises Ltd.; Sep 29 (87)
Seguros Comercial América S.A. de C.V.; Jan 20 (76), Feb 24 (66)
Seguros e Pensoes GERE S.G.P.S. S.A.; Oct 13 (103)
Seguros Monterrey Aetna S.A.; Sep 15 (84), Dec 22 (89)
Seibu Railway Co. Ltd.; Aug 25 (74)
Sélectibanque; Dec 22 (79)
SEMCO Energy Inc.; May 5 (144), Jul 28 (134), Nov 17 (123)
Semiconductor Components Industries LLC; Jul 28 (134), Aug 11 (150)
Semi-Tech Corp.; Jan 13 (62), Aug 4 (81), Sep 15 (72)
Sempra Energy Holdings; Nov 10 (131)
Sempra Energy; Feb 3 (109), Mar 3 (103), Jun 30 (136)
Sepracor Inc.; Mar 10 (143)
Sequa Corp.; Jul 21 (132)
Series 1999-1 Apollo Trust; Feb 17 (65)
Series 1999-1 HLC Trust; Mar 10 (69)
Series 1999-1 Torrens Trust; Jun 23 (76)
Series 1999-1E CATS Trust; Jul 28 (67)
Series 1999-2 REDS Trust; Sep 1 (56)
Service Corp. International; Jan 27 (101), Feb 3 (110), Apr 7 (130), May 12 (138), Oct 13 (143), Nov 10 (131)
Service Merchandise Co.; Jan 20 (119), Mar 24 (130), Apr 7 (131)
ServiceMaster Co. (The); Mar 31 (121), Aug 11 (152), Sep 15 (122)
Settlers Life Insurance Co.; May 26 (140)
SFAC New Holdings Inc.; Dec 1 (87)
SFX Entertainment Inc.; Jul 14 (114)
SG Australia Ltd.; Sep 8 (75)
SGIO Insurance Ltd.; Feb 17 (65)
Shanghai Baosteel Group; Feb 17 (75), Sep 22 (65)
Shanghai International Trust & Investment Corp.; Jul 28 (74)
Sharp Corp.; Feb 17 (80)
Shaw Communications Inc.; May 12 (67)
Shearson Lehman Pass-Through Securities Inc.; Dec 15 (144)
Shell Australia Ltd.; May 26 (79)
Shell Deer Park Cogeneration Trust; Mar 17 (150)
Shikoku Electric Power Co. Inc.; Dec 8 (81)
Shinhan Bank; Mar 3 (57), Dec 15 (81)
Shiseido Co. Ltd.; Jun 9 (85)
ShoLodge Inc.; Apr 14 (139)
Shop At Home Inc.; Jun 16 (143), Aug 18 (115)
Shopko Stores Inc.; May 19 (146)
Showa Shell Sekiyu K.K.; Mar 3 (56)
Siam Commercial Bank Public Co. Ltd; Jul 14 (85)
Sideco Americana S.A.; Jul 28 (65), Nov 17 (57)
Siderurgica del Orinoco C.A.; Mar 31 (91)
Siemens AG; Mar 17 (77)
Sierra Pacific Resources; Apr 28 (96), Aug 4 (135), Nov 17 (124)
SIG Capital Trust I; Nov 10 (152), Dec 8 (140)
Signet Group PLC; Jan 6 (107), Jan 20 (83)
Signet Star Reinsurance Co.; Mar 17 (154), May 19 (162)
Silgan Holdings Inc.; Jan 6 (135)
Silicon Graphics Inc.; Aug 18 (116)
Silver Cinemas International Inc.; Jan 27 (114), Nov 24 (128)
Silverleaf Resorts Inc.; Jun 2 (111)
Sime Bank Berhad; Jul 7 (102)
Simmons Co.; Mar 10 (143)
Simon Property Group L.P.; Feb 10 (152)
Singapore (Republic of); Feb 17 (84)
Singer Co. N.V. (The); Jan 6 (89), Aug 4 (81), Sep 15 (85), Sep 22 (80)
Sino Commercial Properties Funding Ltd.; Apr 7 (76)
Sirona Dental Systems SARL; Sep 1 (65), Dec 22 (84)
SITA S.A.; Oct 27 (66), Nov 3 (75)
SITEL Corp.; Jan 6 (136)
Sithe/Independence Funding Corp.; Jan 20 (133), Apr 21 (140)
Six Flags Entertainment Corp.; Nov 3 (125)
SK Telecom Co. Ltd.; Jan 13 (77), Feb 3 (77), Dec 1 (56)
Skandia Insurance Co. Ltd.; Mar 31 (87)
Skandia Property & Casualty Insurance Co. Ltd.; Nov 3 (96)
Skandia Property & Casualty Insurance Co. Ltd.; Mar 3 (64)
Skandinaviska Enskilda Banken AB; Jun 30 (93), Nov 3 (97)
SKF AB; Feb 24 (76), Mar 17 (87)
Sky Financial Group Inc.; Aug 18 (128)
Skytel Communications Inc.; Jun 9 (141), Oct 20 (107)
Sleepmaster LLC/Sleepmaster Finance Corp.; May 12 (140)
SLM Holding Corp.; Aug 4 (141), Nov 10 (145)
SLM Student Loan Trust 1999-2; Sep 15 (136)
Slovak Republic; Jun 9 (90), Nov 24 (90)
Slovak Road Fund; Sep 29 (91)
Slovenske Elektrarne a.s.; Sep 15 (88)
Smith's Food & Drug Centers Inc.; Jun 9 (158)
Smithfield Foods Inc.; Mar 3 (103), Aug 25 (121), Sep 15 (122)
SMTC Corp.; Aug 11 (153)
Smurfit Capital Funding PLC; Feb 10 (84)
Smurfit-Stone Container Corp.; Aug 4 (129)
Snap-On Inc.; May 5 (145), Jun 16 (144)
SNS Reaal Groep N.V.; Oct 6 (83)
Snyder Oil Corp.; Jan 20 (120), Jun 2 (110)
Sociedad General de Aguas de Barcelona S.A.; Jun 2 (78), Jun 30 (93)
Societa Di Cartolarizzazione Dei Crediti INPS S.p.A.; Dec 8 (80)
Société de transport de la communauté urbaine de Montréal; Dec 22 (78)

Societe Fonciere Lyonnaise S.A.; Nov 10 (79)
Societe Generale Marocaine de Banques; Feb 3 (78)
Société Générale; Sep 8 (75)
Sodigas Pampeana S.A.; Jul 14 (52), Jul 28 (65)
Sodigas Sur S.A.; Jul 14 (52)
Sofia (City of); May 26 (83)
SOGECAP; Sep 8 (75)
Sol Meliá S.A.; Nov 3 (93)
Solectron Corp.; Feb 3 (110), Jan 20 (121), Jan 27 (114)
Soleil Funding Corp.; Feb 3 (73)
Solutia Inc.; Nov 24 (129)
Sonat Energy Services Co.; Mar 10 (144), Sep 29 (122)
Sonat Inc.; Mar 24 (109), Oct 6 (130)
Sonera Group PLC; Jan 20 (69), Feb 3 (67), Sep 29 (80)
Songs Fuel Co.; Mar 3 (103), Jun 30 (136)
Sonic Automotive Inc.; Feb 17 (121), Dec 15 (127)
Sophia; Jan 13 (64)
Sotheby's Holdings Inc.; Feb 10 (152)
Source Media Inc.; Nov 3 (129)
Source One Mortgage Services Corp.; Apr 7 (135), May 26 (137)
South Africa (Republic of); May 5 (97)
South Australia (State of); Aug 25 (61), Dec 22 (76)
South Carolina Electric & Gas Co.; Feb 24 (93)
South Carolina State Education Assistance Authority; Jul 7 (160)
South Carolina Student Loan Corp.; Jul 7 (160)
South Somerset Homes Ltd.; Mar 10 (121)
South Wales Electricity PLC; Jun 30 (95), Aug 4 (91), Aug 18 (80)
South Western Electricity PLC; Jun 2 (85), Jun 16 (108), Aug 18 (80), Dec 15 (100)
Southcorp Ltd.; Feb 17 (64)
Southdown Inc.; Aug 25 (122)
Southern California Edison Co.; Mar 31 (122), Jul 21 (107)
Southern California Gas Co.; Mar 3 (103), Jun 30 (136)
Southern Co. Energy Marketing L.P.; Jul 21 (132)
Southern Co.; May 5 (146)
Southern Company Energy Marketing L.P; Jan 6 (136)
Southern Connecticut Gas Co.; May 5 (147), Jul 7 (126)
Southern Electric PLC; Feb 10 (108)
Southern Energy Inc.; Apr 7 (131), Jul 21 (133)
Southern Foods Group L.P.; Sep 29 (138), Nov 17 (127)
Southern Indiana Gas & Electric Co.; Jun 23 (155)
Southern Investments UK PLC; Dec 15 (100)
Southern Natural Gas Co.; Sep 29 (122)
Southern Pacific CMN Trust Series 1998-H1; Dec 22 (160)
Southern Pacific CMN Trust; Apr 21 (151)
Southern Pacific Rail Corp.; Aug 4 (136)
Southern Peru Ltd.; May 5 (111), Sep 1 (97), Oct 6 (96), Oct 20 (89), Nov 3 (104), Dec 1 (91)
Southern Union Co.; Mar 3 (104), Jun 16 (144), Oct 6 (130), Nov 10 (121), Nov 24 (130), Dec 8 (131)
Southern Water Services Ltd.; Feb 17 (113), Aug 18 (80), Dec 15 (98)
Southwest Airlines Co.; May 5 (148)
Southwest Gas Corp.; Mar 3 (104), May 5 (149), Oct 6 (130)
Southwest Royalties Inc.; May 5 (149)
Southwestern Bell Telephone Co.; Mar 31 (93)
Sovereign Bancorp; Sep 15 (130), Oct 27 (112), Nov 17 (135)
Sovereign Specialty Chemicals Inc.; Sep 1 (101), Dec 8 (132)
Spain (Kingdom of); Apr 7 (88)
Spanish Broadcasting System Inc.; Oct 27 (101), Nov 17 (125)
Sparkling Spring Water Group Ltd.; Feb 17 (72)
Specialfastigheter Sverige AB; Apr 21 (96), Apr 28 (62)
Specialty Retailers Inc.; Mar 31 (122)
SpeedFam-IPEC Inc.; Apr 21 (129)
Speedway Motorsports Inc.; May 12 (141)
SPICE Trust I; Apr 7 (136)
SPICE Trust II; Apr 7 (136)
Spie S.A.; Nov 24 (71)
Spintab (Swedmortgage) AB; Sep 22 (81)
Sports Authority (The); Feb 3 (111), Sep 8 (123), Nov 3 (130)
Sports Club Co. Inc. (The); Mar 24 (130)
Spread Finance Ltd.; Jul 7 (99)
Sprint Corp.; May 5 (150), Aug 11 (154), Oct 13 (132), Nov 17 (126)
SPS Reassurance S.A.; Dec 8 (72)
SPX Corp.; Dec 22 (145)
St. John Knits International Inc.; Jul 7 (146)
St. Joseph Light & Power Co.; Mar 17 (141)
St. Jude Medical Inc.; Oct 20 (108), Nov 3 (131)
St. Louis Sucre S.A.; Jul 14 (66), Jul 28 (80)
St. Michael Finance PLC; Jan 6 (105), Jan 27 (79), Oct 6 (88)
St. Paul Bancorp Inc., Chicago, Ill.; May 26 (138), Oct 13 (147)
St. Paul Cos. Inc.; Jan 20 (122), Jul 21 (147)
St. Petersburg (City of); Aug 25 (82), Oct 13 (105)
Stadshypotek AB; Dec 15 (92)
Stage Stores Inc.; Mar 31 (122)
Stagecoach Holdings PLC; Jun 30 (101), Nov 3 (102), Nov 10 (92)
Standard Chartered Bank; May 12 (97)
Standard Life & Casualty Insurance Co.; Nov 24 (149)
Standard Life Bank Ltd.; Aug 25 (91)
Standard Life Funding B.V.; Sep 8 (81)
Standard Motor Products Inc.; Jul 14 (115)
Standard Oil Co.; Jan 6 (102), Aug 25 (84)
Standard Pacific Corp.; Mar 3 (104)
Standard Steamship Owners' P & I Association (Bermuda) Ltd. (The); Dec 15 (64)
Stanley Works; Mar 10 (144)
Staples Inc.; Nov 3 (133)
Star Choice Communications Inc.; Dec 22 (77)
Star Insurance Co.; Aug 25 (134), Nov 17 (142)
Star Marketers Acceptance Corp.; Apr 14 (152)
Starwood Financial Trust; Dec 15 (134)
Starwood Hotels & Resorts Worldwide Inc.; May 5 (139), Jun 23 (155), Nov 17 (127)
State Bank of New South Wales Ltd.; Jan 6 (67), May 26 (80), Nov 24 (63)
Stater Bros. Holdings Inc.; Jul 28 (135)
Statia Terminals International N.V.; Apr 21 (91), May 5 (90)
Station Casinos Inc.; Jun 2 (112)
Statoil (Den norske stats oljeselskap a.s.); Jan 13 (80), Jun 2 (71), Jun 16 (86)
STB Cayman Capital Ltd.; Nov 3 (83)
Steadfast Insurance Co.; Mar 17 (90), Aug 18 (135)
Steel Heddle Group Inc.; Sep 8 (124)
Steinway Musical Instruments Inc.; Jun 30 (137)
Stellex Industries Inc.; Mar 17 (141)
Stena Line AB; Apr 7 (89), Jun 16 (101), Jul 21 (96), Nov 24 (94)
Stericycle Inc.; Oct 20 (108)
Sterling Chemicals Holdings Inc.; Jun 30 (138), Jul 7 (147)
Sterling Jewelers Inc.; Jul 14 (115)
Stewart Enterprises Inc.; Nov 10 (132), Dec 22 (146)
Stirling Water Seafield Finance PLC; Mar 24 (99)
Stockholm County Council; Oct 6 (86), Nov 24 (94)
Stone Container Corp.; Aug 4 (129)
Stone Energy Corp.; May 12 (142), Jul 21 (134), Sep 29 (137)
Stora Enso Oyj; Mar 10 (86), Apr 28 (51)
Storebrand Livforsikring AS; Oct 20 (79)
Storebrand Skadeforsikring AS; Mar 3 (64)
Strategic Money Management Co. B.V. (The); Oct 27 (62)
Strategic Transaction Co. (The); Oct 27 (62)
Structured Asset Securities Corp.; May 5 (163), Nov 3 (147)
Structured Mortgage Asset Residential Trust; Oct 20 (122)
Structured Prime Asset Receivables No. 2 Ltd.; Sep 8 (73)
Stuart Entertainment Inc.; Jan 27 (115), May 26 (132)
Styling Technology Corp.; Nov 10 (132), Dec 8 (133)
Sueddeutsche Bodencreditbank AG; Jul 21 (82), Nov 3 (79)
Suez Canal Insurance; Jun 9 (76)
Suez Lyonnaise des Eaux S.A.; Jul 7 (95), Aug 4 (74); Sep 1 (62), Sep 15 (73), Dec 1 (55)
Suiza Foods Corp.; Jan 20 (122), May 12 (143), Sep 29 (138), Nov 17 (127)
Sumitomo Bank Ltd.; Jan 6 (85), Oct 20 (73)
Sumitomo Corp.; Feb 17 (81)
Sumitomo Forestry Co. Ltd.; Nov 24 (79)
Sumitomo Life Insurance Co.; Feb 24 (64), Dec 8 (82)
Sumitomo Marine & Fire Insurance Co. Ltd.; Mar 17 (79)
Sumitomo Metal Industries Ltd.; Jul 7 (100), Sep 29 (87)
Sumitomo Osaka Cement Co. Ltd.; Sep 29 (87)
Sumitomo Realty & Development Co. Ltd.; May 5 (88)
Sumitomo Trust & Banking Co. Ltd.; Nov 3 (83), Nov 24 (76)
Sun Healthcare Group Inc.; Feb 10 (153), Mar 10 (149), Apr 21 (129), May 12 (144), Jun 9 (141)
Sun Hung Kai Properties (Capital Market) Ltd.; Apr 7 (76)
Sun Hung Kai Properties Ltd.; Feb 10 (83)
Sun Life Assurance Co. of Canada; Aug 18 (62)
Sun Media Corp.; Feb 17 (73), Mar 10 (75)
Sun Microsystems Inc.; Aug 4 (135), Aug 18 (116)
SunAmerica Life Insurance Co.; Feb 10 (162)
SunAmerica National Life Insurance Co.; Jan 13 (120)
Suncor Energy Inc.; Mar 3 (51), Mar 10 (79), Mar 17 (68)
Sundstrand Corp.; Mar 3 (108), Jun 23 (156)
Sunflower Funding Special Purpose Co.; Jul 14 (73), Aug 4 (77)
Sunstone Hotel Investors Inc.; Jul 21 (134)
Suomen Pankki; Feb 3 (82)
Superannuation Members' Home Loans Securitisation Fund No.8; Jun 23 (77)
Supercanal Holding S.A.; Mar 3 (46)
Supercanal S.A.; May 12 (64), May 26 (73)
Superior American Insurance Co.; Nov 10 (152)
Superior Energy Services Inc.; Sep 15 (123), Sep 29 (138)
Superior Funding Capital Corp.; Jan 6 (153)
Superior Insurance Co.; Dec 8 (140)

Superior National Insurance Group Inc.; Dec 1 (90)
Supermercados Norte S.A.; Jun 9 (64), Jul 14 (53), Jul 28 (65)
SuperValu Inc.; Jun 16 (145), Sep 8 (125), Dec 22 (146)
Supreme International Corp.; Mar 24 (131)
Surety Bonding Co. of America; Sep 22 (111)
Suriname (The Republic of); Dec 1 (65)
Susquehanna Media Co.; May 5 (151)
Sutton Bridge Financing Ltd.; Feb 17 (74), Jun 23 (90)
Svenska Bostäder (AB); Nov 17 (96), Dec 8 (86)
Svenska Cellulosa Aktiebolaget SCA; Mar 31 (88)
Svenska Handelsbanken; May 12 (91), Dec 15 (92)
Sverdlovsk (Region of); Mar 3 (63)
SWEB Holdings UK; Jun 2 (85), Jun 16 (108), Aug 18 (80)
Swedbank; Jan 6 (99), Sep 22 (81)
Swedish Match AB; Apr 7 (90), Jun 9 (96)
Swift Energy Co.; Jul 14 (116), Jul 21 (135)
Swiss Reinsurance Co.; Feb 10 (99), May 12 (91), Dec 15 (141)
Sydkraft AB; Jun 2 (79)
Sydney Airport Corp. Ltd.; Jan 27 (54), Aug 18 (60)
Sydney Water Corp.; May 26 (79)
Symons International Group Inc.; Jun 16 (156), Nov 10 (152), Dec 8 (140)
Symphony Trust No. 2; Mar 31 (64)
Synthetic Industries Inc.; Jun 2 (112), Nov 17 (128), Dec 8 (133)
Syratech Corp.; Feb 17 (122), May 12 (144)
Sytral; Nov 3 (77), Dec 22 (80)
Szczecin (City of); Jun 16 (91)

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T.C Ziraat Bankasi a.s.; Dec 22 (103)
TABCORP Holdings Ltd.; Apr 21 (72), May 26 (77)
Taegu Metropolitan City Government; Mar 3 (58), Nov 24 (81)
TAG Heuer International S.A.; Jun 23 (104), Sep 22 (74), Dec 1 (57)
Taiheiyo Cement Corp.; Sep 29 (87)
Taisho Life Insurance Co. Ltd.; Mar 24 (85)
Taiwan Cooperative Bank Ltd.; May 26 (104)
Taiwan Power Co.; Dec 8 (91)
Takanawa Apartment Inc.; Jul 7 (99)
Takefuji Corp.; Feb 17 (79)
Talisman Energy Inc.; Feb 3 (65), Apr 21 (77), Jun 16 (75), Sep 1 (59)
Tampa Electric Co.; Sep 29 (143)
Tandy Corp.; Mar 3 (105)
Tarkett Sommer AG; Jan 13 (68), Jun 9 (80)
Tasman Funding Inc.; Jan 20 (56), Aug 25 (59)
Tate & Lyle PLC; Jul 14 (90)
Tatneft (A.O.); May 12 (85), Jun 2 (78)
Tatra Banka; Aug 18 (75)
Taubman Centers Inc.; Sep 8 (125)
TBS Shipping International; Mar 10 (145), May 12 (145)
TCA Cable TV Inc.; May 19 (127), Aug 25 (123)
TCI Communications Inc.; Feb 10 (117), May 5 (112), Jun 30 (110)
TDL Infomedia Ltd.; Sep 29 (100)
Teachers Insurance & Annuity Association of America; May 12 (160)
Teachers Insurance Co.; Aug 11 (165)
Team Health Inc.; Mar 10 (146), Apr 7 (132)
Tecnost SpA; Jun 16 (78), Oct 6 (77)
TECO Energy Inc.; Sep 29 (143)
Teekay Shipping Corp.; Apr 7 (67)
Teesside Power Financing Ltd.; Apr 21 (99)
Tekni-Plex Inc.; Oct 20 (109), Nov 24 (131)
Tektronix Inc.; Jun 30 (139), Sep 29 (143)
Tele1 Europe B.V.; Jun 16 (85), Jun 23 (107)
Telecom Argentina Stet-France Telecom S.A.; Jul 28 (65)
Telecom Corp. of New Zealand Ltd.; Sep 22 (80)
Tele-Communications Inc.; Feb 10 (117)
Telecomunicaciones de Puerto Rico Inc.; May 12 (145)
Telefonica de Argentina S.A.; Jul 14 (55), Jul 28 (65)
Telefonos de Mexico S.A. de C.V.; Jun 30 (87)
Teleglobe Inc.; Jun 23 (88), Jul 7 (73), Oct 6 (72)
Telekom Malaysia Berhad; Apr 14 (85), Jul 7 (103), Nov 3 (86), Nov 17 (91)
Telekomunikacja Polska S.A.; Jun 16 (90)
Telemundo Holdings Inc.; Jul 28 (136)
Telenor AS; Jan 27 (72), Dec 22 (97)
Telephone & Data Systems Inc.; Jan 6 (137)
Telesat Canada; Mar 24 (67)
Teletrac Inc.; May 12 (146), Jun 30 (139)
Telex Communications Inc.; May 5 (152)
Telia AB; Jan 27 (72), Dec 22 (97)
Teligent Inc.; Jun 23 (156)
Telstra Corp. Ltd.; May 26 (78)
Telxon Corp.; May 12 (146), Jun 30 (139)
Tembec Inc.; Jan 20 (67), Mar 31 (67), Nov 24 (70)
Temple-Inland Inc.; Jan 13 (109), Mar 10 (146), Oct 13 (143), Nov 17 (129)
Tenaga Nasional Berhad; Apr 14 (85), Jun 16 (80), Nov 17 (91)
Tenaska Georgia Partners L.P.; Nov 10 (147)
Tenneco Automotive Inc.; Oct 6 (131)
Tenneco Inc.; Feb 3 (111), May 5 (152), Jul 21 (136), Oct 6 (132), Dec 1 (87)
Tenneco Packaging Inc.; Nov 10 (133)
Tennessee Gas Pipeline Co.; Mar 24 (109), May 12 (114), Sep 29 (122)
Teranet Land Information Services Inc.; Sep 1 (60), Sep 29 (67)
Terex Corp.; Jun 23 (157), Sep 8 (126)
TermoEmcali Funding Corp.; Jun 9 (72), Sep 29 (78)
Terra Industries Inc.; May 12 (147), Oct 27 (103)
Terra Nova (Bermuda) Holdings Ltd.; Aug 25 (132)
Terra Nova Insurance Co. Ltd.; Aug 18 (77), Oct 27 (117)
Tesoro Petroleum Corp.; Oct 20 (110)
Teva Pharmaceutical Industries Ltd.; Aug 18 (72), Sep 29 (86), Dec 8 (79)
Tevecap S.A.; Jan 27 (56), May 19 (79), May 26 (82), Jun 16 (70)
Texas Eastern Transmission Corp.; Mar 3 (86), Mar 31 (104), Apr 28 (80), May 5 (125), Aug 4 (107)
Texas Eastern Transmission Corp.; Sep 15 (107)
Texas Gas Transmission Corp.; Sep 15 (128)
Texas Instruments Inc.; Feb 10 (154), Aug 25 (123), Oct 6 (132)
Texas Utilities Co.; Feb 10 (155)
Texas-New Mexico Power Co.; Jan 13 (111), Jun 2 (113)
Texon International PLC; Aug 11 (111), Aug 18 (78)
Textron Inc.; Jul 7 (148)
TGN IFC Trust I and Trust II; Nov 17 (58)
Thailand (Kingdom of); May 12 (93)
Thames Water PLC; Aug 4 (91), Dec 1 (69)
Thames Water Utilities Ltd.; Jan 6 (108)
The Hanover Compressor Co.; Dec 15 (113)
Thermadyne Holdings Corp.; Jul 7 (149)
Therma-Wave Inc.; Nov 10 (134)
Thermo Electron Corp.; Jun 2 (113), Sep 22 (107)
Thomson S.A.; Sep 15 (74)
Three Pillars Funding Corp.; Mar 31 (130)
TI Group PLC; May 5 (104), Jul 7 (112), Aug 11 (112)
TIAA Retail Commercial Trust; Sep 29 (158)
Tianjin International Trust & Investment Corp.; May 12 (70), Jul 28 (74)
Ticor Title Insurance Co.; Feb 10 (161), Aug 18 (131)
TIERS Corporate Bond-Backed Certificates Trust MOT 1998-5; May 5 (164), Jul 14 (122)
TIG Holdings Inc.; Mar 10 (72), May 5 (162), Jun 23 (83), Nov 17 (66)
Tiger Managers Acceptance Corp.; Apr 14 (152)
Timco Inc.; Apr 28 (69), Jun 9 (113), Jul 7 (114), Aug 4 (91)
Time Warner Inc.; Nov 24 (132)
Time Warner Telecom Inc.; Nov 3 (134)
Times Mirror Co.; Sep 15 (124), Oct 13 (144)
Timken Co.; Aug 25 (124)
Titan International Inc.; Aug 11 (120), Oct 20 (90), Nov 3 (134), Dec 22 (147)
Titanium Metals Corp.; Mar 3 (106), Nov 10 (134)
TJX Companies Inc.; Jan 27 (115)
TKR Cable I Inc.; May 5 (112), Jun 30 (110)
TMI-1 Fuel Corp.; Jan 27 (103)
Toa Reinsurance Co. of America (The); Jun 16 (156)
Toda Corp.; Sep 8 (79)
Toho Bank Ltd.; Feb 10 (85)
Toho Mutual Life Insurance Co.; Jun 16 (80)
Tokai Bank Ltd.; Jan 6 (85), Oct 20 (73), Nov 3 (83)
Tokai Financial Services Inc.; Mar 24 (137)
Tokheim Corp.; Jan 20 (123), Oct 20 (110), Nov 17 (129)
Tokio Marine & Fire Insurance Co. Ltd.; Mar 17 (79)
Tokio Marine Global Re Ltd.; Nov 3 (82)
Tokyo Electric Power Co. Inc.; Apr 28 (58)
Tokyo Gas Co. Ltd.; Mar 31 (77)
Tokyo Mutual Life Insurance Co.; Mar 24 (85)
Tokyu Corp.; Aug 25 (73)
Tolmex S.A. de C.V.; Jun 16 (82), Oct 6 (81)
Tomen Corp.; Feb 17 (81)
Tommy Hilfiger, U.S.A. Inc.; Aug 18 (118)
Top Layer Reinsurance Ltd.; Jun 9 (66)
Torchmark Corp.; Aug 25 (135)
Toronto-Dominion Bank (The); Mar 10 (83)
Tosco Corp.; Feb 24 (94), Dec 15 (128)
Toshiba Corp.; Jan 6 (84)
Total Access Communication Public Co. Ltd.; Jan 6 (101), Jun 9 (98)
Total American Holding Inc.; Sep 22 (66)
Total Renal Care Holdings Inc.; Jul 28 (137)
TotalFina S.A.; Jul 14 (64), Jul 28 (79), Sep 22 (66)
Tower Air Inc.; Feb 3 (112), Mar 3 (106)
Tower Automotive Inc.; Jun 23 (158)
Town Sports International Inc.; Jun 16 (145)
Toyota Finance Australia Ltd.; Apr 21 (73)
Toyota Finance New Zealand Ltd.; May 26 (98)

Toyota Motor Corp ; Feb 17 (80), Jul 14 (74)
Toys "R" Us Inc.; May 19 (147), Jun 9 (142), Sep 8 (127)
Traffic Stream (BVI) Infrastructure Ltd.; Apr 7 (77), May 5 (86), May 12 (76)
Tranex Auto Receivables Owner Trust 1998-C; Jan 20 (142)
Tranex Auto Receivables Owner Trust 1999-A; Jul 14 (122)
Trans Re Zurich; Sep 8 (84)
TransAlta New Zealand Ltd.; Feb 10 (95), Sep 1 (70)
Transamerica Corp.; Feb 24 (67), Jul 28 (148)
TransAmerican Energy Corp.; Mar 17 (142), Apr 28 (97), May 5 (153)
Transcontinental Gas Pipe Line Corp.; Sep 15 (128)
TransGas de Occidente S.A.; Jun 23 (95), Sep 29 (78)
Transnational Insurance Co.; Jul 21 (146)
Transocean Offshore Inc.; Jul 21 (136), Dec 22 (148)
Transok Inc.; Jul 14 (117), Aug 11 (145)
Transportacion Maritima Mexicana S.A. de C.V.; Dec 22 (90)
Transportadora de Gas del Sur S.A.; Apr 21 (70), Jul 28 (65), Nov 10 (66), Nov 17 (58)
Transportation Manufacturing Operations Inc.; Jun 9 (144)
Transportation Technologies Industries Inc.; Dec 22 (148)
Transpower New Zealand Ltd.; Jul 7 (104)
TransTexas Gas Corp.; Apr 28 (97)
Tranz Rail Holdings Ltd.; Aug 11 (99), Nov 17 (93)
TravelCenters of America Inc.; Apr 14 (139)
Trench Electric B.V.; Apr 21 (81)
Trenwick America Reinsurance Corp.; Jun 30 (148)
Trenwick Group Inc.; Dec 22 (154)
Tri Polyta Indonesia TBK (P.T.); Apr 7 (80), Jun 9 (81)
Tri State Insurance Co. of MN; Feb 3 (117)
Triad Hospitals Inc.; Apr 21 (130)
Trianon Industries Corp.; Aug 18 (119)
Tribune Co.; Apr 14 (140)
Trico Marine Services Inc.; Mar 24 (134)
Tricom S.A.; Apr 21 (84)
TRICON Capital Corp.; Apr 14 (152)
Tricon Global Restaurants Inc.; Jul 28 (137)
Trident Automotive PLC; Jan 27 (84), Feb 3 (112)
Trikem S.A.; Jan 20 (64), Jan 27 (56), Jun 9 (68)
TriNet Corporate Realty Trust Inc.; Jun 23 (159), Nov 24 (135), Dec 15 (134)
Trinidad & Tobago (Republic of); Sep 22 (83)
Trinity Funding Co. LLC; Sep 1 (109)
Trinity Plus Funding Co. LLC; Sep 1 (112)
Triple-S Inc.; Aug 25 (136)
Trism Inc ; Jan 27 (116), Mar 31 (123), Jun 23 (159), Jul 28 (138)
Tri-State Insurance Co. of MN; Mar 17 (154)
Tri-State Insurance Co.; May 19 (162)
Triton Energy Ltd.; Oct 13 (145), Dec 1 (88)
Triton Insurance Co.; Dec 8 (141)
Triton PCS Inc.; Aug 25 (124)
Tropical Sportswear International Corp ; Jul 28 (138)
Truck Insurance Exchange; Nov 10 (149)
Trussway Holdings Inc.; Feb 24 (95)
Trust Bank; Nov 24 (63)
TRW Inc.; Feb 3 (113), Feb 10 (155), Mar 17 (143), Apr 7 (134), May 26 (132)
Trygg-Hansa Insurance Co. Ltd.; Feb 24 (77)
Tuboscope Inc., Mar 17 (143), Jul 7 (149), Nov 24 (136)
Tuesday Morning Corp.; Mar 24 (132)
Tultex Corp.; Mar 3 (107), Jun 2 (114), Sep 15 (125), Dec 15 (128)
Tunisia (Central Bank of); Jul 14 (86)
Tunisia (Republic of); Jul 14 (86)
Tupperware Corp.; Feb 10 (156), Jun 23 (160)
Turkcell Iletisim Hizmetleri A.S.; Jan 27 (75), Dec 22 (101)
Turkey (Republic of); Jan 27 (75), Dec 22 (102)
Turkiye Garanti Bankasi A.S.; Jan 27 (76), Dec 22 (103)
Turner Broadcasting System Inc.; Nov 24 (132)
TV Filme Inc.; Jan 6 (68), May 19 (80), Jun 30 (68)
TV Globo Ltda.; Apr 28 (45), Nov 17 (64)
TV Guide Inc.; Feb 24 (95)
TXU Australia Holdings (Partnership) L.P.; Sep 1 (54)
TXU Eastern Funding Co.; May 12 (98), Dec 22 (107)
TXU Eastern Holdings Ltd.; Aug 18 (80)
TXU Europe Ltd.; Dec 22 (105)
Tyco International Group S.A.; Feb 17 (123)
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U S WEST Communications Inc.; Nov 3 (135)
U S West Inc.; May 26 (134), Jun 2 (114), Jun 23 (153), Jul 28 (113)
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UBS Australia Ltd.; May 26 (80)
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Unicare Life & Health Insurance Co.; Dec 22 (155)
Unicom Corp.; Mar 31 (102), Jul 7 (150), Sep 29 (145)
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Unifunding Inc.; May 12 (71)
Unigate PLC; Mar 24 (100), Jun 9 (102)
UniHost Corp.; Apr 7 (68)
Unik S.A. de C.V.; Sep 22 (79)
Unilab Corp.; Apr 14 (141), Jun 2 (115), Sep 8 (129)
Unilever Group; Mar 3 (59)
Union Camp Corp.; May 12 (147)
Union Carbide Corp.; Aug 11 (128)
Union County Utilities Authority, N.J.; Sep 29 (129)
Union Insurance Co.; Feb 3 (117), Mar 17 (154)
Union Light Heat & Power Co.; Aug 18 (89), Sep 29 (115)
Union Pacific Corp.; Aug 4 (136)
Union Pacific Resources Group Inc.; Jan 20 (124), Apr 14 (142), Apr 21 (131)
Union Planters Corp.; May 19 (155)
Union Tank Car Co.; Jun 9 (145)
Union Texas Petroleum Holdings Inc.; Apr 7 (99), Apr 28 (70), Oct 6 (97)
Unionamerica Insurance Co. Ltd.; Aug 4 (90), Nov 10 (151)
UNIQA Sachversicherung AG; Nov 10 (69)
Uniroyal Chemical Co.; Sep 8 (102)
Unisource Worldwide Inc.; Feb 24 (96), Mar 10 (147), May 19 (130), Jul 21 (137)
Unisys Corp.; Apr 21 (135), Jul 14 (117), Aug 11 (155), Aug 18 (120)
United Air Lines Inc.; Jan 27 (116)
United American Insurance Co.; Aug 25 (135)
United Artists Theatre Circuit Inc.; Aug 25 (125)
United Artists Theatres Co.; Apr 21 (136)
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United Biscuits (Holdings) PLC; Oct 13 (110)
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United Companies Financial Corp.; Jan 6 (144), Feb 3 (115), Feb 10 (156), Mar 10 (151)
United Defense Industries Inc.; Jan 13 (112)
United Dominion Realty Trust Inc.; Sep 8 (131)
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United Family Life Insurance Co.; Sep 1 (105)
United HealthCare Corp.; Nov 17 (145)
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United Industries Corp.; Mar 17 (144), Jul 7 (151)
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United News & Media PLC; Jun 16 (109), Dec 8 (96)
United of Omaha Life Insurance Co.; Jun 2 (124)
United Overseas Bank Ltd.; Jul 7 (107)
United Pan-Europe Communications N.V.; Jul 28 (97)
United Parcel Service of America Inc.; Aug 4 (137), Aug 25 (126)
United Rentals Inc.; Apr 14 (143), Jun 2 (109), Jul 7 (152)
United States Cellular Corp.; Jan 6 (137)
United States Filter Corp.; Mar 31 (71), May 5 (153), Jun 23 (99)
United States Fire Insurance Co.; Nov 17 (66)
United States Gypsum Co.; Jun 30 (140)
United States Surgical Corp.; Jan 20 (124), Apr 14 (68), Oct 6 (135)
United Technologies Corp.; Mar 3 (108), Jul 7 (133), Dec 15 (129)
United Telephone Co. of Ohio; May 5 (150), Aug 11 (154), Oct 13 (132), Nov 17 (126)
United Utilities PLC; Aug 4 (91), Aug 18 (80)
United Water Resources Inc.; Sep 1 (102), Nov 3 (136)
United World Life Insurance Co.; Jun 2 (124)
UnitedHealth Group; Jul 28 (149), Aug 11 (166)
Universal Health Services Inc.; May 5 (154), Nov 3 (136)
Universal Hospital Services Inc.; Jan 27 (117), Nov 10 (138)
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Universal Life Insurance Co.; Jul 28 (149)
University Surety of America; Sep 22 (111)
Unocal Corp.; May 19 (148)
UNOVA Inc.; Oct 27 (103)
UNUM Corp.; Jan 6 (150)
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Uny Co. Ltd.; Oct 27 (72)
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US Airways Inc.; Nov 17 (130)
US Specialty Insurance Co.; Mar 3 (112), Aug 18 (132), Oct 20 (119), Nov 10 (150)
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USAA Auto Grantor Trust 1999-1; Aug 25 (137)
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USG Corp.; Jun 30 (140)
USI Holdings Corp.; Aug 4 (147)
Usinor; Jun 23 (98)
USLife Credit Life Insurance Co. of Arizona; Nov 17 (145)
USN Communications, Inc.; Mar 3 (108)
UST Inc.; May 19 (148)
USX Corp.; Oct 27 (104)
Utah Power & Light Co.; Feb 17 (113), Dec 15 (98)
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Valero Energy Corp.; Mar 10 (148)
Valiant Insurance Co.; Aug 18 (135)
Valle Energy Ventures Inc.; Jun 23 (95), Sep 29 (78)
Valley Resources Inc.; Dec 8 (131)
Valmet Corp.; Apr 28 (50)
Valmet-Rauma Corp.; Jul 7 (84)
Valspar Corp.; Jun 23 (161)
Vanstar Corp.; Jan 6 (125)
Vanstar Financing Trust; Nov 3 (119)
Vasakronan AB; Jun 16 (101), Jul 14 (83)
Vastar Resources Inc.; Apr 7 (99), Apr 28 (70)
Vattenfall AB; Jun 2 (79), Nov 24 (98), Dec 8 (90)
Vauban Mobilisations Garanties S.A.; Dec 8 (73)
VEBA AG; May 5 (85), Oct 6 (77)
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Venator Group Inc.; Feb 24 (97), Sep 8 (133)
Vencor Operating Inc.; Feb 3 (113), Mar 10 (149), Apr 14 (144), Apr 21 (137), May 12 (149)
Venetian Casino Resort LLC; Aug 25 (114)
Venture Holdings Trust; Mar 17 (145), May 19 (150)
Verbundgesellschaft (Oesterreichische Elektrizitaetswirtschafts Aktiengesellschaft); Mar 24 (60)
Veridian Corp.; Aug 11 (156)
Verio Inc.; May 19 (150), Jul 28 (139), Dec 1 (88)
Veritas Reinsurance Corp. Ltd.; Nov 24 (99)
Vermont American Corp.; Dec 22 (121)
Versatel Telecom International N.V.; Dec 15 (83)
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Vesta Insurance Group Inc.; Mar 3 (115)
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Viacom Inc./CBS Corp.; Sep 15 (126)
Viacom Inc.; Jan 20 (129)
Viad Corp.; Jun 2 (116)
VIALOG Corp.; May 5 (156)
Viasystems Inc.; Aug 18 (121)
Viatel Inc.; May 19 (151), Sep 8 (134)
Victor Co. of Japan Ltd. (JVC Corp.); Feb 17 (80)
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Vigilant Insurance Co.; Feb 17 (127)
Viking Insurance Co. of WI; Nov 24 (147)
Villanova Insurance Co.; Aug 25 (62)
Vilniaus Bankas; Jul 7 (101)
Vimpel-Communications, Open Joint Stock Co.; Nov 24 (89)
Vintage Petroleum Inc.; May 19 (152)
Virginia Electric & Power Co.; Apr 28 (75), Mar 3 (84), May 19 (129), Dec 22 (118)
Vision Networks UK Holding B.V.; Aug 4 (127)
Viskase Cos. Inc.; Sep 8 (135)
Vista Eyecare Inc.; Jul 7 (152), Oct 27 (109), Nov 24 (137)
Vitro S.A. de C.V.; Sep 22 (79)
Vivendi S.A.; Mar 31 (71), Jun 23 (99), Aug 4 (75), Oct 27 (67)
Vlasic Foods International Inc.; Jun 16 (147)
VLSI Technology Inc.; Mar 10 (150), May 12 (150), Jun 9 (145), Jul 14 (74)
Vodafone AirTouch PLC; Jul 7 (113), Sep 29 (107), Dec 1 (70)
Vodafone Group PLC; Jan 13 (92), Feb 3 (114), Jun 2 (86), Jul 7 (113)
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Volume Services America Inc.; Feb 24 (98), Jun 30 (141), Oct 13 (145)
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Vornado Realty Trust; Oct 20 (112)
Votorantim Group; Jan 20 (64), Nov 17 (64), Dec 1 (50)
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Wachovia Credit Card Master Trust; Sep 29 (158)
Wafabank; Feb 3 (78)
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Wal-Mart Stores Inc. Credit Lease Transactions; Jul 21 (151)
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WAM!NET Inc.; May 12 (150)
Warburg Dillon Read (Japan) Ltd.; Oct 27 (62)
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Washington Cities Insurance Authority; Oct 27 (120)
Washington Dental Service; Jul 21 (148)
Washington Mutual Inc.; Aug 11 (160)
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Waste Management Inc.; Jan 6 (138), May 26 (135), Jul 21 (139), Aug 4 (138), Aug 25 (127), Nov 3 (137), Nov 17 (131)
Waste Systems International Inc.; Jan 27 (118)
Watercare Services Ltd.; Jul 14 (78), Oct 6 (86), Oct 20 (78)
Waterford Gaming LLC; Mar 17 (146)
Watts Industries Inc.; Jan 6 (140), Sep 29 (149)
Wausau Underwriters Insurance Co.; May 5 (161)
Wavetek Wandel & Goltermann Inc.; Nov 3 (138)
WCI Communities Inc.; Aug 18 (122)
Weatherford International Inc.; Mar 17 (146), Jun 2 (96)
Webster Financial Corp.; Feb 24 (101)
WEC Co.; Jul 21 (139)
Weekly Reader Corp.; Nov 10 (143)
Weeks Corp.; Mar 10 (129)
Weight Watchers International, Inc.; Sep 22 (108)
WellCare of Connecticut Inc.; Jun 9 (154)
WellPoint Health Networks Inc.; Jun 23 (172), Dec 22 (155)
Wells Aluminum Corp.; Jul 14 (119)
Wells Fargo Funds Trust Money Market Funds ; Nov 17 (136)
Werttembergische Hypothekenbank AG; Nov 3 (79)
Wesco Insurance Co.; Mar 17 (149)
Wesco-Financial Insurance Co.; Feb 17 (129)
Wessex Water Ltd.; Aug 4 (91), Dec 8 (93)
Wessex Water Services Finance PLC; Mar 24 (101)
West American Insurance Co.; Mar 3 (114)
West Coast Train Finance PLC; Aug 18 (81)
West Japan Railway Co.; Aug 25 (74)
Westbridge Insurance Ltd.; Aug 25 (63)
Western and Southern Life Insurance Co. (The); Dec 8 (142)
Western Australia (State of); May 26 (81)
Western Corporate Federal Credit Union; Jun 30 (143)
Western Federal S&L Association, Marina Del Rey, Calif.; Mar 31 (131)
Western Gas Resources Inc.; Jan 6 (140), Jun 2 (116)
Western Heritage Insurance Co.; Nov 17 (144)
Western Massachusetts Electric Co.; Apr 7 (119), Jun 2 (106), Jun 23 (143), Oct 20 (99)
Western Reserve Life Assurance Co. of Ohio; Feb 24 (67), Jul 21 (142)
Western Resources Inc.; Aug 25 (119), Nov 10 (141)
Western Star Trucks Holdings Ltd.; Aug 18 (63)
Western Surety Co.; Sep 22 (111)
Westfaelische Hypothekenbank AG; Jul 21 (82), Nov 3 (79)
Westfaelische Landschaft Bodenkreditbank AG; Dec 15 (76)
Westfield Trust; Jun 30 (63)
Westinghouse Air Brake Co.; Jun 9 (146)
Westinghouse Credit Corp.; Apr 7 (101), Jun 9 (117)
Westland/Utrecht Hypotheekbank N.V.; Sep 8 (82)
Westpac Capital Trust I; Jul 14 (57)
Westpac Life Insurance Services Ltd.; Mar 24 (57)
WestPoint Stevens Inc.; Sep 15 (127), Dec 15 (132)
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Wielkopolski Bank Kredytowy S.A.; Jan 6 (91)
William Hill PLC; Feb 10 (109), Mar 3 (71)
Williams Communications Group Inc.; Sep 15 (128)
Williams Gas Pipelines Central Inc.; Nov 10 (142)
Williams Holdings of Delaware Inc.; Aug 11 (157)
Willis Corroon Group Ltd.; Nov 24 (103)
Wilshire Financial Services Group Inc.; Aug 25 (138)
Windsor Petroleum Transport Corp.; Feb 3 (116)
WinsLoew Escrow Corp; Aug 11 (157), Aug 25 (128)
Winstar Communications Inc.; Dec 22 (150)
Winterthur Swiss Insurance Co.; Mar 24 (95)
Wireless One; Feb 10 (157), Mar 17 (147)
Wisconsin Bell Inc.; Mar 17 (100), Mar 31 (93), Oct 20 (88)
Wisconsin Electric Power Co.; Jul 7 (153)
Wisconsin Gas Co.; Jul 7 (153)
Wiser Oil Co. (The); May 26 (135)
Witco Corp.; Jun 9 (146)
WMC Finance Ltd.; May 26 (81)
WMC Ltd.; Mar 24 (58)
Wolters Kluwer N.V.; Mar 17 (82), May 5 (91)
Woods Equipment Co.; Jul 21 (139)
Wool International; May 26 (79)
Woolwich PLC; Mar 17 (96)
World Access Inc.; Jan 13 (114), Aug 25 (129)
World Color Press Inc.; Jul 21 (71), Aug 11 (78)
World Marine & General Insurances Pty. Ltd.; Feb 3 (52), Dec 15 (64)
Worldwide Fiber Inc.; May 19 (89), Jul 21 (72), Nov 10 (72)
Worldwide Flight Services Inc.; Aug 11 (158), Aug 18 (123)
Worldwide Insurance Co.; Jan 20 (136)
World-Wide Reassurance Co. Ltd.; Nov 17 (98)
Worms & CIE; Jan 13 (64)
Worthington Industries Inc.; May 19 (153)
WPD Holdings UK; Dec 15 (100)
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Wyman-Gordon Co.; Feb 24 (98), May 26 (130), Jun 23 (151)
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Xantus Healthplans of Mississippi Inc.; Oct 20 (120)
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Yamato Mutual Life Insurance Co.; Sep 22 (72)
Yasuda Fire & Marine Insurance Co. Ltd.; Mar 17 (79)
Yasuda Mutual Life Insurance Co.; Feb 24 (64), Dec 8 (82)
Yasuda Trust & Banking Co. Ltd.; Feb 3 (72), Apr 14 (82)
Yellow Corp.; Jun 16 (148), Jun 30 (142)
York Bank & Trust Co.; Jun 9 (82), Jun 30 (84)
York Funding Ltd.; May 5 (79)
York International Corp.; Apr 7 (135), Jun 2 (117)
Yorkshire Electricity Group PLC; Jun 2 (85), Aug 18 (80)
Yorkshire Power Group Ltd.; Dec 15 (101)
Yorkshire Water PLC; Jan 20 (86), Jun 9 (103), Jul 7 (114), Jul 14 (91), Aug 4 (91, 94)
Young America Corp.; Jun 23 (162)
Young Broadcasting Inc.; Nov 24 (138)
YPF Sociedad Anonima; Jan 27 (53), Mar 3 (47), May 12 (64), Jul 7 (108)

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Zagreb (City of); Jul 14 (61), Aug 4 (69)
Zale Corp.; Mar 31 (125), Jul 14 (119)
Zapadoceska energetika a.s.; May 5 (81)
ZC Specialty Insurance Co.; Aug 18 (61)
Zeneca Specialties Chemicals PLC; Jun 16 (110)
Zenith Insurance Group (Consolidated); Mar 3 (116)
Zenith National Insurance Corp.; Aug 11 (167)
Zenshinren Bank (The); Mar 24 (86)
Zeta Consumer Products Corp.; Feb 10 (157)
Zhuhai Highway Co.; Dec 8 (69)
Ziff-Davis Inc.; Jul 21 (140)
Zilog Inc.; Aug 11 (159)
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ZNAT Insurance Co.; Aug 11 (167)
ZSC Specialty Chemicals PLC; Jun 30 (102)
Zurich Australian Insurance Ltd.; Sep 1 (57)
Zurich Financial Services; Dec 15 (94)
Zurich Insurance Co.; Mar 17 (90), Aug 11 (106)
Zurich Kemper Life Insurance Group; Aug 18 (134)
Zurich Protector Forsikring AS; Oct 20 (80)
Zurich Reinsurance (North America) Inc.; Jun 30 (149)
Zurich Specialties London Ltd.; May 19 (114)
Zurich U.S. Intercompany Pool; Aug 18 (135)